

A Nonlinear Mixture Model based Unsupervised Variable Selection in Genomics and Proteomics

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Abstract: Typical scenarios occurring in genomics and proteomics involve small number of samples and large number of variables. Thus, variable selection is necessary for creating disease prediction models robust to overfitting. We propose an unsupervised variable selection method based on sparseness constrained decomposition of a sample. Decomposition is based on nonlinear mixture model comprised of test sample and a reference sample representing negative (healthy) class. Geometry of the model enables automatic selection of component comprised of disease related variables. Proposed unsupervised variable selection method is compared with 3 supervised and 1 unsupervised variable selection methods on two-class problems using 3 genomic and 2 proteomic data sets. Obtained results suggest that proposed method could perform better than supervised methods on unseen data of the same cancer type.

1 INTRODUCTION

Microarray gene expression profiling technology (Alon et al., 1999; Shipp et al., 2002; Singh et al., 2002) and mass spectrometry (Mischak et al., 2009; Petricoin et al., 2002a; Petricoin et al., 2002b) are key technologies used, respectively, to monitor gene and protein expressions. Data from these types of experiments present a "large p , small n " problem: a very large number of variables (genes or m/z ratios) relative to the number of samples (gene or protein expressions). Under such circumstances learned diagnostic (prediction) models are very likely to overfit; that is not to generalize well to new data from the same cancer type even though performance on the training set was good (Statnikov et al., 2005a; Guyon et al., 2002). To improve diagnostic performance of the predictors as well as to gain better understanding of the underlying process that generated data a variable selection is necessary (Guyon et al., 2002; Statnikov et al., 2005a); that is to select small number of genes or m/z ratios that discriminate well between healthy and cancer patients. Thereby, the goal is to select a subset of variables that together have good predicting power, rather than ranking them according to their individual predicting powers. Methods for this problem are grouped into wrappers, filters and

embedded methods (Guyon et al., 2002; Kohavi and John, 1997; Lazar et al., 2012). Filters select subset of variables as a pre-processing step independently of the predictor. Wrappers use chosen learning machine to score subsets of variables. Embedded methods select variables together with the training of predictor. Depending on whether diagnoses information (class label) is used we distinguish supervised (Peng et al., 2005) and unsupervised methods in variable selection. Unsupervised approaches are important for discovering novel biological mechanisms and analyzing large datasets for which little prior knowledge is available. Because of no use of diagnoses information it is expected that diagnostic models trained on variables selected by unsupervised approaches generalize better on unseen data from the same cancer type. Unsupervised approaches can be further divided into: clustering methods (Ben-Dor et al., 1999), model-based methods (Lazzeroni and Owen, 2002), and projection methods. A disadvantage of clustering methods is that genes are partitioned into mutually exclusive clusters, whereas in reality a gene or experiment may be a part of several biological processes. Model-based approaches first generate a model that explains interaction among biological entities participating in genetic regulatory networks and then train the parameters of the model on expression datasets. The challenge of model-

based approaches may be the lack of sufficient data to train the parameters. Projection methods decompose dataset into components that have desired property. Since variables in components obtained by decomposition are latent or hidden these methods are also known under the name latent variable analysis. The most often used projection methods are: principal component analysis (PCA), independent component analysis (ICA), sparse component analysis (SCA) and nonnegative matrix factorization (NMF). PCA (Alter *et al.*, 2000) decomposes experimental data into uncorrelated components. In contrast to PCA, ICA decomposes input dataset into statistically independent components (Hyvärinen *et al.*, 2001). That yields biologically relevant components that are characterized by the functional annotation of genes that are predominant within the component (Lee and Batzoglou, 2003). SCA-based decomposition yields biologically relevant components that are composed of small number of genes (variables), i.e. they are sparse (Schachtner *et al.*, 2008; Stadlthanner *et al.*, 2008; Gao and Church, 2005; Kim and Park, 2007). NMF (Cichocki *et al.*, 2010) decomposes dataset into nonnegative components (Brunet *et al.*, 2004) that in addition can be sparse (Gao and Church, 2005; Kim and Park, 2007; Kopriva and Filipović, 2011). Unsupervised decomposition methods for variable selection, the representatives of which are referenced above, have the following limitations: (i) they are based on a linear mixture model (Girolami and Breittling, 2004) representing dataset as weighted linear superposition of components. The exception is (Lee and Batzoglou, 2003) where, in addition to linear, nonlinear mixture model is used to represent gene expressions and that has been motivated by the fact that interactions within gene regulatory networks can be nonlinear (Yuh *et al.*, 1998); (ii) the whole dataset is used for decomposition yielding only one component with cancer related variables. This component can be used for biomarker identification studies but it does not suffice to learn diagnostic model.

Here we propose wrapper-like variable selection method. It performs unsupervised variable selection by individually decomposing each sample into sparse components. Thereby, decomposition is based on nonlinear mixture model comprised of considered sample and a reference sample representing negative (healthy) class. The model is nonlinear generalization of the linear mixture model with a reference sample presented in (Kopriva and Filipović, 2011). Nonlinear mapping is performed across sample dimension yielding possibly linear

model with preserved number of variables and "increased" number of samples. Sparseness constrained decomposition is performed in mapped space, whereas selection of component with cancer related variables is performed automatically (without using diagnoses information). Afterwards, variables in cancer related components are ranked by their variance. This yields index set that is used to access true variables in the original input space of samples. They are used to learn diagnostic models by cross-validating two-class support vector machine (SVM) classifier (Vapnik, 1998). To make our results reproducible Gene Expression Model Selector (GEMS) software system has been used for cross-validation and learning of SVM-based diagnostic models. The system is available online at: <http://www.gems-system.org/>. It uses the LibSVM team (Chang and Lin, 2003) based implementation of the SVM algorithms. The GEM implements two-loops based system known as nested stratified cross-validation (Statnikov *et al.*, 2005a; Statnikov *et al.*, 2005b) that avoids overfitting. It has also been found that diagnostic models produced by GEMS perform well in independent samples and that GEMS-based cross-validation performance estimates approximate well the error obtained by the independent validation (Statnikov *et al.*, 2005b). Hence, it is believed that performance estimate of proposed approach to variable selection is trustworthy. Proposed approach is compared with three state-of-the-art supervised (Brown 2009; Aliferis *et al.*, 2010) and one unsupervised (Kopriva and Filipović, 2011) variable selection method on three well-known cancer types in genomics: colon cancer (Alon *et al.*, 1999), diffuse large b-cell lymphomas and follicular lymphomas (Shipp *et al.*, 2002) and prostate cancer (Singh *et al.*, 2002), and two well-known cancer types in proteomics: ovarian cancer (Petricoin *et al.*, 2002a) and prostate cancer (Petricoin *et al.*, 2002b).

Proposed method yields comparable accuracy with slightly more variables than supervised methods and it outperforms its linear counterpart (Kopriva and Filipović, 2011).

The rest of the paper is organized as follows. Proposed approach to variable selection is described in section 2. Results of comparative performance analysis are presented in section 3. Discussion and conclusions are proposed in section 4.

2 METHODS

A sample recorded by microarray or mass spectrometer contains components imprinted by

several interfering sources. As an example in (Decramer et al., 2008) it is described how different organs imprint their substances (components) into a urine sample. These substances (components) can be generated during disease progression and their identification may be beneficial for early diagnoses of disease (Mischak et al., 2009). That, however, is complicated by the fact that component of interest may be "buried" within a sample. Unsupervised decomposition methods briefly elaborated previously presume most often that sample is linear superposition of components. This section presents sparseness constrained unsupervised decomposition method for variable selection using novel type of nonlinear mixture model of a sample. The mixture model is comprised of considered sample and a reference sample that represents negative (healthy) class. The model is nonlinear generalization of the linear mixture model with a reference sample that was presented in (Kopriva and Filipović, 2011).

2.1 Linear Mixture Model

Let us assume that N samples (gene or protein expressions) are stored in rows of data matrix $\mathbf{X} \in R^{N \times K}$, whereas each sample is further comprised of K variables (genes or m/z ratios). We also assume that N samples have diagnoses (label): $\mathbf{x}_n \in R^{1 \times K}$, $y_n \in \{1, -1\}$, $n=1, \dots, N$, where 1 stands for positive (cancer) and -1 stands for negative (healthy) sample. Matrix factorization methods such as PCA, ICA, SCA and/or NMF assume linear mixture model. For this purpose data matrix \mathbf{X} is modelled as a product of two matrices:

$$\mathbf{X} = \mathbf{A}\mathbf{S} \quad (1)$$

where $\mathbf{A} \in R_{0+}^{N \times M}$, $\mathbf{S} \in R^{M \times K}$ and M stands for an unknown number of components imprinted in samples. Each component is represented by a row vector of matrix \mathbf{S} , that is: $\mathbf{s}_m \in R^{1 \times K}$, $m=1, \dots, M$.

Column vectors of matrix \mathbf{A} : $\mathbf{a}_m \in R^{N \times 1}$, $m=1, \dots, M$, represent concentration profiles of the corresponding components. To infer component comprised of disease relevant variables label information is used by methods such as (Schachner et al., 2008; Liebermeister, 2002; Lee and Batzoglou, 2003). Extracted component is further analyzed by clustering to determine biological relevance and extract biomarkers but it does not suffice to learn diagnostic models. To address this limitation a linear mixture model with a reference sample was proposed in (Kopriva and Filipović, 2011):

$$\begin{bmatrix} \mathbf{x}_{ref} \\ \mathbf{x}_n \end{bmatrix} = \mathbf{A}_n \mathbf{S}_n \quad n=1, \dots, N \quad (2)$$

where $\mathbf{A}_n \in R_{0+}^{2 \times M}$ and $\mathbf{S}_n \in R^{M \times K}$ respectively represent sample dependent matrices of concentration profiles and components the number of which, M , was assumed to be the same for all the samples. \mathbf{x}_{ref} stood for a reference sample that represented either positive or negative class. Herein, we assume that \mathbf{x}_{ref} represents negative (healthy) class. It can be selected by an expert or, as it was the case herein, can be obtained by averaging all the samples belonging to negative class. As opposed to linear mixture model (1), the linear mixture model (2) has greater flexibility because the model is sample adaptive. That addresses issue of biological diversity, because even samples within the same group are different. Geometry of the mixture model (2) enables to automatically select component with cancer relevant variables. Provided that \mathbf{x}_{ref} represents negative group component with cancer relevant variables, \mathbf{s}_{cancer} , is the one associated with the mixing vector that closes the largest angle with the axis defined by the \mathbf{x}_{ref} sample. Component comprised of variables related to healthy state, $\mathbf{s}_{healthy}$, is the one associated with the mixing vector that closes the smallest angle with the axis defined by the \mathbf{x}_{ref} sample. The rest of the $M-2$ components are comprised of differentially not expressed (indifferent) variables. That is illustrated in Figure 1a.

2.2 Nonlinear Mixture Model

As pointed out in (Lee and and Batzoglou, 2003; Yuh et al., 1998) interactions among components in biological samples do not have to be linear only. Thus, nonlinear mixture model would be more general description. Nonlinear generalization of the linear model (2) is given with:

$$\begin{bmatrix} x_{ref,k} \\ x_{nk} \end{bmatrix} = f_n(\mathbf{s}_{k;n}) \quad n=1, \dots, N; \quad k=1, \dots, K \quad (3)$$

where $f_n: R^{M_n} \rightarrow R^2$ is an unknown sample dependent nonlinear function that maps M_n -dimensional vector of variables $\mathbf{s}_{k;n} \in R^{M_n \times 1}$ to 2-dimensional observation vector. Thereby, first element of the observation vector belongs to the reference sample and second element to the test sample. Herein, we assume that reference sample represents negative (healthy) class. It can be selected by an expert or, as it was the case herein, can be

obtained by averaging all the samples belonging to negative class. Note that unlike the linear counterpart (2) the nonlinear model (3) assumes that number of components contained in the sample, M_n , is also sample dependent. We map (3) explicitly:

$$\phi \begin{pmatrix} x_{ref,k} \\ x_{nk} \end{pmatrix} \approx \bar{\mathbf{A}}_n \bar{\mathbf{s}}_{k;n} \quad k=1, \dots, K \quad (4)$$

where $\bar{\mathbf{A}}_n \in R_{0+}^{D \times M_n}$, $\bar{\mathbf{s}}_{k;n} \in R^{M_n \times 1}$ and $\phi: R^2 \rightarrow R^D$ is nonlinear mapping that increases original number of samples from 2 to $D > 2$.

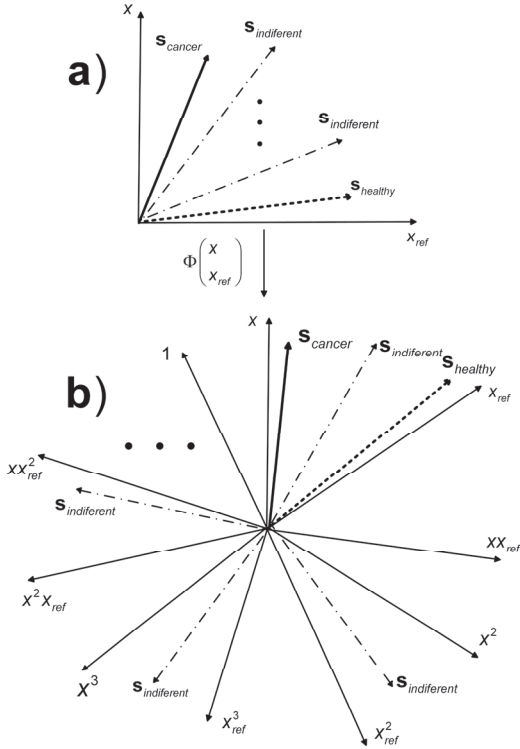


Figure 1: Geometry of the mixture model with a reference sample: a) linear model (2); b) nonlinear model (4).

The algebraic structure of the mapping is of the form:

$$\phi \begin{pmatrix} x_{ref,k} \\ x_{nk} \end{pmatrix} = \left[\left\{ c_{q_1} c_{q_2} x_{ref,k}^{q_1} x_{nk}^{q_2} \right\}_{q_1, q_2=0}^d \right]^T \quad (5)$$

s.t. $0 \leq q_1 + q_2 \leq d$

where d is order of the mapping. Coefficients are mapping dependent. We prefer mappings that induce reproducible kernel Hilbert space (RKHS) of functions and are, therefore, associated with the kernel function through *kernel trick*., where $\langle \phi(\mathbf{x}), \phi(\mathbf{y}) \rangle_{H_\kappa}$ denotes the inner product in RKHS

H_κ induced by kernel κ . It enables us to construct explicit mapping ϕ by factorizing the kernel function. We have chosen the Gaussian kernel: $\kappa(\mathbf{x}, \mathbf{y}) = \exp(-\|\mathbf{x} - \mathbf{y}\|^2 / \sigma^2)$ for which factorization yields:

$$\phi(\mathbf{x}_{nk}) = e^{-\frac{\|\mathbf{x}_{nk}\|^2}{\sigma^2}} \sum_{r=0}^d \sum_{|\mathbf{a}|=r} \frac{1}{\sigma^r} \sqrt{\frac{2^r}{\mathbf{a}!}} \mathbf{x}_{nk}^{\mathbf{a}} \quad k=1, \dots, K \quad (6)$$

such that $\mathbf{a} \in N_0^2$, $|\mathbf{a}| = \alpha_1 + \alpha_2$, $\mathbf{a}! = \alpha_1! \alpha_2!$ and $\mathbf{x}_{nk}^{\mathbf{a}} = x_{ref,k}^{\alpha_1} x_{nk}^{\alpha_2}$. d is an order of approximation that is data dependent and has to be determined by cross-validation. Regarding σ we have found that when data are scaled to $[-1, 1]$ interval, σ can be approximately set to 1. Dimension D of mapping induced space depends on order of the mapping d through: $D = (d+2)(d+1)/2$. We can write (5) as:

$$\phi \begin{pmatrix} x_{ref,k} \\ x_{nk} \end{pmatrix} = \mathbf{e}_1 + c_1 x_{ref,k} \mathbf{e}_2 + c_2 x_{nk} \mathbf{e}_3 + \dots \quad (7)$$

where $\mathbf{e}_j \in R^D$, $j=1, \dots, D$, are unit vectors that form the orthonormal basis in R^D . Thus, cosines of the angles that column vectors $\bar{\mathbf{a}}_{m;n} \in R_{0+}^D$, $m=1, \dots, M_n$, in model (4), close with the axis defined by a reference sample \mathbf{x}_{ref} in mapped space are obtained as:

$$\cos \angle(\bar{\mathbf{a}}_{m;n}, \mathbf{x}_{ref}) = \langle \bar{\mathbf{a}}_{m;n}, \mathbf{e}_2 \rangle / \|\bar{\mathbf{a}}_{m;n}\| \quad (8)$$

where $\langle \cdot \rangle$ stands for inner product. When sample \mathbf{x}_{ref} represents healthy class component comprised of cancer relevant variables is associated with the column vector that closes maximal angle with respect to axis defined by a reference sample, that is:

$$\bar{\mathbf{s}}_{cancer;n} = \arg \min_m \cos \angle(\bar{\mathbf{a}}_{m;n}, \mathbf{x}_{ref}) \quad (9)$$

That is illustrated in Figure 1b. When each sample is decomposed according to (4) components comprised of cancer relevant variables (9) are stored row-wise in a matrix $\bar{\mathbf{S}}_{cancer} \in R^{N \times K}$. Variables (columns of $\bar{\mathbf{S}}_{cancer}$) are then ranked by their variance across the sample dimension yielding $\bar{\mathbf{S}}_{cancer}^{ranked} \in R^{N \times K}$. Let us denote by I a corresponding index set. Variables ranked in the original space of samples are obtained by indexing each sample by I , that is: $\mathbf{x}_n^{ranked} = \mathbf{x}_n(I)$, $n=1, \dots, N$. Samples with ranked variables form rows of the matrix $\mathbf{X}^{ranked} \in R^{N \times K}$ that, when paired with

the vector of labels \mathbf{y} , is used to learn SVM-based diagnostic models.

2.3 Sparse Component Analysis

Decomposition of the linear mixture model (4) is performed enforcing sparseness of the components $\bar{\mathbf{s}}_{m;n}$, $m=1, \dots, M_n$. Sparseness constraint is in microarray data analysis justified by biological reasons (Stadtlthanner et al., 2008, Gao and Church, 2005). That is, sparse components are comprised of few dominantly expressed variables and that can be good indicator of a disease. In relation to a mixture model with a reference sample (3)/(4) sparseness constraint implies that variable is dominantly expressed in: (i) cancer related component and few components comprised of differentially not expressed variables; (ii) few components comprised of differentially not expressed variables; or (iii) few components comprised of differentially not expressed variables and healthy class related component.

Method used to solve, in principle, underdetermined blind source separation problem (4) estimates mixing matrix $\bar{\mathbf{A}}_n$ first by using the algorithm (Gillis and Vavanis, 2012) with a MATLAB code available at: <https://sites.google.com/site/nicolasgillis/publications>. The important characteristic of the method is that there are no free parameters to be tuned or defined *a priori*. The unknown number of components M_n is also estimated automatically and is limited above by D . Thus, by cross-validating d we implicitly cross-validate M_n as well. After $\bar{\mathbf{A}}_n$ is estimated the $\bar{\mathbf{S}}_n$ is estimated by minimizing sparseness constrained cost function:

$$\hat{\bar{\mathbf{S}}}_n = \min_{\bar{\mathbf{S}}_n} \left\{ \frac{1}{2} \left\| \hat{\bar{\mathbf{A}}}_n \bar{\mathbf{S}}_n - \phi \begin{pmatrix} \mathbf{x}_{ref} \\ \mathbf{x}_n \end{pmatrix} \right\|_F^2 + \lambda \|\bar{\mathbf{S}}_n\|_1 \right\} \quad (10)$$

where the hat sign denotes an estimate of the true (but unknown) quantity, λ is regularization parameter and $\|\bar{\mathbf{S}}_n\|_1$ denotes ℓ_1 -norm of $\bar{\mathbf{S}}_n$. We have used the iterative shrinkage thresholding (IST) type of method (Beck and Teboulle, 2009) with a MATLAB code at: <http://ie.technion.ac.il/Home/Users/becka.html>. A sparsity of the solution is controlled by the parameter λ . There is a maximal value of λ (denoted by λ_{\max} here) above which the solution of the problem (10) is equal to zero. Thus, in the experiments reported in section 3 the value of

λ has been selected by cross-validation with respect to λ_{\max} . Proposed variable selection algorithm is outlined in Table 1. Please note that by setting $d=1$ in (5)/(6) and by ignoring the first term we actually perform decomposition of a linear mixture model proposed in (Kopriva and Filipović, 2011).

Table 1: A nonlinear mixture model with a reference-based algorithm for variable selection.

Inputs: $\mathbf{X} \in R^{N \times K}$ data matrix with N rows representing samples (gene or protein expressions) and K columns representing variables (genes or m/z ratios);
 $\{y_n \in \{-1, 1\}\}_{n=1}^N$ labels or diagnoses; $\mathbf{x}_{ref} \in R^{1 \times K}$ reference sample representing negative (healthy) group. Scale the data matrix \mathbf{X} such that $-1 \leq x_{nk} \leq 1$, $\forall n=1, \dots, N$ and $\forall k=1, \dots, K$.

Nested stratified cross-validation.

Loop 1: order of nonlinear mapping in (5)/(6): $d \in \{1, 2, 3, 4, 5\}$;

Loop 2: regularization constant in (10): $\lambda \in \{0.05, 0.1, 0.2, 0.3, 0.4, 0.5\} \times \lambda_{\max}$.

1. $\forall \mathbf{x}_n = \mathbf{X}(n, :)$, $n=1, \dots, N$ form a nonlinear mixture model according to (2).

2. Perform variable-wise nonlinear mapping of (2) by mapping (6) with $\sigma=1$ with chosen d .

3. According to (4) use separable NMF algorithm (Gillis and Vavanis, 2012) to estimate mixing matrix $\bar{\mathbf{A}}_n$ and IST algorithm (Beck and Teboulle, 2009) to estimate $\bar{\mathbf{S}}_n$ with chosen λ .

4. According to (9) select cancer related component $\bar{\mathbf{S}}_{cancer}(n, :) = \bar{\mathbf{s}}_{cancer;n}$.

5. Rank selected variables in $\bar{\mathbf{S}}_{cancer}$ by their variance to obtain index set I .

6. Obtain selected variables in the original input space as: $\mathbf{X}^{ranked} = \mathbf{X}(:, I)$.

7. Use $(\mathbf{X}^{ranked}, \mathbf{y})$ to perform cross-validation with optimal parameters of the SVM classifier with polynomial and Gaussian kernels. Use normalization of variables to $[0, 1]$ interval.

End of loop 2.

End of loop 1.

8. Select diagnostic model with the highest accuracy.

3 RESULTS

Proposed approach is compared against state-of-the-art supervised variable selection methods: maximum mutual information minimal redundancy (MIMR) method (Brown, 2009) and HITTON_PC and HITTON_MB (Aliferis et al., 2010) methods. We also report results for linear counterpart of proposed method (Kopriva and Filipović, 2011). Gene Expression Model Selector (GEMS) software system (Statnikov *et al.*, 2005b), has been used for cross-validation and learning of SVM-based diagnostic models with polynomial and Gaussian kernels the parameters of which were optimized in cross-validation loop as well. The system is available online at: <http://www.gems-system.org/>. HITON_PC and HITON_MB algorithms are implemented in GEMS software system while implementation of the MIMR algorithm is available at MATLAB File Exchange. Methods were compared on three cancer types in genomics: colon cancer (Alon et al., 1999), diffuse large b-cell lymphoma and follicular lymphomas (DLBCL/FL) (Shipp et al., 2002) and prostate cancer (Singh et al., 2002) and two cancer types in proteomics: ovarian cancer (Petricoin et al., 2002a) and prostate cancer (Petricoin et al., 2002b). The five datasets are described in Table 2. For each dataset we report the best result achieved by one of these supervised methods. The results obtained by 10-fold cross-validation are reported in Table 3. Due to the lack of space we do not report details on parameters of the SVM classifiers. For each of five datasets proposed method achieves result that is worse than but comparable with the result of state-of-the-art supervised algorithm and much better than its linear unsupervised counterpart. Since reported results are achieved with small number of variables the probability of overfitting is reduced. Thus, it is reasonable to expect that performance on unseen data of the same cancer type by proposed unsupervised method will be better than the one achieved with supervised algorithms.

Colon cancer data are available at: <http://genomic-pubs.princeton.edu/oncology/affydata/index.html>.

Prostate cancer and DLBCL/FL genomic data are available at: <http://www.gems-system.org/>. Ovarian and prostate cancer proteomic data (mass spectra) are available at: <http://home.ccr.cancer.gov/ncifdaproteomics/ppatterns.asp>. To comply with principle of reproducible research software that implements steps 1 to 6 of the proposed algorithm, datasets used and results presented in Table 3 are available at: http://www.lair.irb.hr/ikopriva/Data/HRZZ/data/BIOINFORMATICS_2015.zip

Table 2: Cancer human gene and protein expression datasets used in comparative performance analysis.

Dataset	Number of samples (cancer/normal)	Number of variables	Reference
1. Prostate cancer	52 /50	10509	Singh et al., 2002
2. Colon cancer	40/22	2000	Alon et al., 1999
3. DLBCL/FL	58/19	5469	Shipp et al., 2002
4. Ovarian cancer	100/100	15152	Petricoin et al., 2002a
5. Prostate cancer	69/63	15154	Petricoin et al., 2002b

Table 3: Classification accuracy and number of selected variables.

Dataset	Proposed method	Supervised method	(Kopriva, Filipović, 2011)
1. Prostate cancer	91.27% / 38 genes ($d=2$, $\lambda=0.4$).	MIMR: 98.09% / 10 genes .	94.27% / 477 genes .
2. Colon cancer	91.91% / 24 genes ($d=5$, $\lambda=0.1$).	HITON_MB: 93.33% 4 genes .	90.48% / 30 genes , $\lambda=0.05$.
3. DLBCL/FL	96.25% / 14 genes ($d=2$, $\lambda=0.2$).	HITON_PC: 100% / 6 genes .	98.57% / 169 genes , $\lambda=0.01$.
4. Ovarian cancer	93% / 7 m/z lines ($d=4$, $\lambda \in [0.4, 0.7]$).	HITON_PC: 99.5% / 7 m/z lines .	82% / 25 m/z lines , $\lambda=0.2$.
5. Prostate cancer	94.06% / 14 m/z lines ($d=4$, $\lambda=0.2$).	MIMR: 100% / 10 m/z lines .	94.01% / 85 m/z lines , $\lambda=0.2$.

d denotes order of nonlinear mapping (6) and λ denotes regularization parameter in (10).

4 CONCLUSIONS

Because it requires little prior knowledge unsupervised decomposition of set of samples into

additive mixture of components is of particular importance in addressing overfitting problem. However, contemporary unsupervised decomposition methods require label (diagnoses) information to select component with cancer relevant variables. Such component is useful for biomarker identification studies but it does not suffice to learn diagnostic model. In addition to that, most of existing unsupervised decomposition methods assume linear additive mixture model of a sample. Herein, we have proposed an approach for variable selection by decomposing each sample individually into sparse components according to nonlinear mixture model of a sample, whereas decomposition is performed with respect to a reference sample that represents negative (healthy) class. This enables to select cancer related components automatically and use them for either biomarker identification studies or learning diagnostic models. It is conjectured that outlined properties of proposed approach to variable selection enabled competitive diagnostic accuracy with small number of variables on cancer related human gene and protein expression datasets. While proposed approach to variable selection is developed for binary (two-class) problems its extension for multi-category classification problems is aimed for the future work.

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