

# **Best Linear Unbiased Prediction (BLUP)**

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Slides credit: Ben Hayes

# **Polygenic risk score methods**

A weighted sum of the count of risk alleles

$$
PRS = \widehat{\beta_1} x_{i1} + \widehat{\beta_2} x_{i2} + \widehat{\beta_3} x_{i3} + \dots = \sum_{j=1}^{n_{SNP}} \widehat{\beta_j} x_{ij}
$$

### How many SNPs? Which SNPs? What weights?

### **Basic method:**

Clumping & P-value thresholding  $(C+PT)$ :

- Select most associated SNP in tower – LD-based clumping
- Select on a p-value threshold







# Polygenic risk score methods

A weighted sum of the count of risk alleles

$$
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$$

How many SNPs? Which SNPs? What weights?

### **Can we simultaneously use all SNPs?**

Yes! But ...

cannot aggregate GWAS effects

due to linkage disequilibrium (double counting)

# Polygenic risk score methods

A weighted sum of the count of risk alleles

$$
PRS = \widehat{\beta_1} x_{i1} + \widehat{\beta_2} x_{i2} + \widehat{\beta_3} x_{i3} + \dots = \sum_{j=1}^{n_{SNP}} \widehat{\beta_j} x_{ij}
$$

How many SNPs? Which SNPs? What weights?

### **Estimate SNP effects with a multiple regression?**

Yes!

But ...



## Linear model

 $y = 1<sub>n</sub> \mu + X\beta + e$ 

where

- **y** is a vector of *n* phenotypes,
- *µ* is the mean,
- **X** is an incidence matrix of individuals' genotypes for all SNPs,
- $\cdot$   $\beta$  are the fixed effects of the *m* SNPs,
- **e** is a vector of random residuals,  $\mathbf{e} \sim N(0, \sigma_e^2)$



### Least squares (LS): minimising the sum of squares of the residuals.





### Linear model

$$
y = 1_n \mu + X\beta + e
$$

LS solutions

$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1}_n' \mathbf{1}_n & \mathbf{1}_n' \mathbf{X} \\ \mathbf{X}' \mathbf{1}_n & \mathbf{X}' \mathbf{X} \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1}_n' \mathbf{y} \\ \mathbf{X}' \mathbf{y} \end{bmatrix}
$$

No unique solutions when #SNPs > #individuals (*p > n* problem)

**BLUP**



### Linear mixed model

### $y = 1<sub>n</sub> \mu + X\beta + e$

where

- **y** is a vector of *n* phenotypes,
- *µ* is the mean,
- **X** is an incidence matrix of individuals' genotypes for all SNPs,
- $\cdot$   $\beta$  are the random effects of the *m* SNPs,
- **e** is a vector of random residuals,  $\mathbf{e} \sim N(0, \sigma_e^2)$

Assume SNP effects come from normal distribution with same variance  $\beta \sim \mathsf{N}(0, \sigma_\beta^2)$ 

**BLUP**



### Assumed distribution of SNP effects





## Best linear unbiased prediction

To estimate random effects (Henderson 1975 & Robinson 1991).

**Best**: minimum mean square error within class of linear predictors **Linear:** random variables  $\beta$  are linear functions of the data **y Unbiased:** the average value of the estimate of  $\beta$  is equal to the average value of the quantity being estimated

**Predictor:** to distinguish random effects from fixed effect estimates



# Best linear unbiased prediction (BLUP)

Linear mixed model

$$
y = 1_{n}\mu + X\beta + e
$$

BLUP solutions

$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1}_n' \mathbf{1}_n & \mathbf{1}_n' X \\ X' \mathbf{1}_n & X' X + I \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1}_n' y \\ X' y \end{bmatrix}
$$

**I** = identity matrix (dimensions *m* x *m*)

$$
\lambda = \sigma_e^2 / \sigma_\beta^2
$$





$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1}_n' \mathbf{1}_n & \mathbf{1}_n' X \\ X' \mathbf{1}_n & X' X + I \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1}_n' y \\ X' y \end{bmatrix}
$$

LS solutions

$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1_n}' \mathbf{1_n} & \mathbf{1_n}' \mathbf{X} \\ \mathbf{X}' \mathbf{1_n} & \mathbf{X}' \mathbf{X} \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1_n}' \mathbf{y} \\ \mathbf{X}' \mathbf{y} \end{bmatrix}
$$



- 10 SNPs
- Only 5 phenotypes



### **Example**



Let  $1_n' = [1 1 1 1 1]$ 

Assume value of 1 for  $\lambda$ 

# BLUP solutions



$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1}_n' \mathbf{1}_n & \mathbf{1}_n' X \\ X' \mathbf{1}_n & X' X + I \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1}_n' y \\ X' y \end{bmatrix}
$$







 $\hat{\mu}$ ̂  $\widehat{\bm{\beta}}$  $\left| \frac{\partial}{\partial \theta} \right| =$  $1_n'1_n$   $1'_nX$  $X'1_n$   $X'X+1\lambda$  $^{-1}$   $\lceil 1'_ny \rceil$ X'y





 $\hat{\mu}$ ̂  $\widehat{\bm{\beta}}$  $\left| \frac{\partial}{\partial \theta} \right| =$  $1_n'1_n$   $1'_nX$  $X'1_n$   $X'X + I\lambda$  $^{-1}$   $\lceil 1'_ny \rceil$ X'y









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**Example**



# BLUP solutions



### "Smear" the effect over SNPs in LD



Now we want to predict PGS of a group of young individuals without phenotypes

$$
\mathbf{PGS}=\mathbf{X}\widehat{\boldsymbol{\beta}}
$$

We have the  $\hat{\beta}$ , and we can get **X** from their genotypes (after genotyping)……



# **PGS prediction with BLUP**



$$
\mathbf{PGS}=\mathbf{X}\widehat{\boldsymbol{\beta}}
$$





$$
\begin{bmatrix} \hat{\mu} \\ \hat{\alpha} \end{bmatrix} = \begin{bmatrix} \mathbf{1_n}' \mathbf{1_n} & \mathbf{1_n}' \mathbf{X} \\ \mathbf{X}' \mathbf{1_n} & \mathbf{X}' \mathbf{X} + \mathbf{I} \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1_n}' \mathbf{y} \\ \mathbf{X}' \mathbf{y} \end{bmatrix}
$$

 $\lambda = \sigma_e^2 / \sigma_B^2$  is known as the shrinkage parameter

It shrinks LS estimates toward zero to an extent depending on the noise-signal ratio.



$$
\begin{bmatrix} \hat{\mu} \\ \hat{\alpha} \end{bmatrix} = \begin{bmatrix} \mathbf{1_n}' \mathbf{1_n} & \mathbf{1_n}' \mathbf{X} \\ \mathbf{X}' \mathbf{1_n} & \mathbf{X}' \mathbf{X} + \mathbf{I} \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1_n}' \mathbf{y} \\ \mathbf{X}' \mathbf{y} \end{bmatrix}
$$

 $\lambda = \sigma_e^2 / \sigma_\beta^2$  is known as the shrinkage parameter





#### is an unbiased estimator of b in the classical sense that  $\mathbf{B}$  $\mathbf{r}$ in $\mathbf{r}$ n na unbiased estimator of b in the classical sense that contract  $\mathbf{r}$ E(b\b) = b. However, if we now select the SNPs with **Shrinkage**



#### Shrinks LS estimates toward zero

Statistical Science<br>2009, Vol. 24, No. 4, 5, 17–529<br>DOI: 10. 121,409-575306 2009, Vol. 24, No. 4, 517-5<br>DOI: 10.1214/09-STS306 DOI: 10.1214/09-STS306 ? Institute of Mathematical Statistics, 2009

tive of the threshold chosen to select the SNPs.

#### tors in the property (2) can be interested with a beginning property of the interest of the interest of the in from Genome-Wide Marker Data Estimating Effects and Making Predictions tors **Extimating Effects and Making Predential**

Michael E. Goddard, Naomi R. Wray, Klara Verbyla and Peter M. Visscher<br>.



#### fects were simulated and estimated and estimated with sampling error  $\mathbf{R}$ **BLUP avoids selection bias!**<br>The least squares estimated the magnitude of the magnitude of the magnitude of the magnitude of the magnitude o **data direction bias!**<br>BLUP avoids selection bias! The choice of the choice of the selection.<br>
CRICOS code 00025B **BLUP avoids selection bias!** fects were simulated and estimated and estimated and estimated with sampling error  $\mathbf{R}$ **BLUP avoids selection bias!** The least squares estimated the magnitude of the magnitude of the magnitude of the ma  $\textbf{B}$ LUP avoids selection bias!<br> $\textbf{B}$ LUP estimates are unbiased in the solid line is the crick of the crick code 00025B CRICOS code 00025B



Statistical Science<br>2009, Vol. 24, No. 4, 517-529 2009, Vol.24, No. 4,517-529 DOI: 10.1214/09-STS306 ? Institute of Mathematical Statistics, 2009 Suntistical Science<br>2009, Vol. 24, No. 4, 517–529

 Estimating Effects and Making Predictions from Genome-Wide Marker Data tors in the property (2) can be interested with a beginning property of the interest of the interest of the in

Michael E. Goddard, Naomi R. Wray, Klara Verbyla and Peter M. Visscher

# **Unbiased:**  $E[\beta | \hat{\beta}_{\text{BLUP}}] = \hat{\beta}_{\text{BLUP}}$

In contrast, for LS estimator:  $E[\hat{\beta}_{LS} | \beta] = \beta$ 

Desirable property of a genetic predictor:

The regression of y on the predictor has an intercept of zero and a slope of one.





$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} \mathbf{1}_n' \mathbf{1}_n & \mathbf{1}_n' X \\ X' \mathbf{1}_n & X' X + I \lambda \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1}_n' y \\ X' y \end{bmatrix}
$$

What's the dimension of this matrix?

Think about fitting 20 million SNPs!



## An equivalent model to SNP-BLUP

- If there are many causal variants whose effects are normally distributed with constant variance,
- Then it is equivalent to use a genomic relationship matrix (**GRM**) estimated from SNP markers in normal BLUP equations.
	- GRM<sub>ij</sub> = proportion of genome that is shared between individuals i and j



### How to calculate GRM?

Rescale **X** to account for allele frequencies  $w_{ij} =$  $(x_{ij} - 2p_i)$  $2p_i(1 - p_i)$ 

Then, the genetic values are  $g = W\beta$ 

$$
Var(\mathbf{g}) = \mathbf{W} \mathbf{W}' \sigma_{\beta}^{2} = \frac{\mathbf{W} \mathbf{W}'}{m} m \sigma_{\beta}^{2} = \mathbf{G} \sigma_{g}^{2}
$$

**Hence** 

$$
G = \frac{WW'}{m}
$$
 is the GRM, and  $\sigma_g^2 = m\sigma_\beta^2$  is the total genetic variance

### **Genomic relationship matrix (GRM)**



### In cattle





# In humans (unrelated individuals)





An equivalent model

$$
y = 1_n \mu + Zg + e
$$

where

$$
Var(\mathbf{g}) = \mathbf{G} \; \sigma_g^2
$$

**BLUP solutions** 

$$
\begin{bmatrix} \hat{\mu} \\ \hat{g} \end{bmatrix} = \begin{bmatrix} \mathbf{1_n}' \mathbf{1_n} & \mathbf{1_n}' \mathbf{Z} \\ \mathbf{Z}' \mathbf{1_n} & \mathbf{Z}' \mathbf{Z} + \mathbf{G}^{-1} \frac{\sigma_e^2}{\sigma_g^2} \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{1_n}' \mathbf{y} \\ \mathbf{Z}' \mathbf{y} \end{bmatrix}
$$



Z matrix maps the phenotypic records onto the genetic values

e.g. 5 individuals with the first 3 having records





### Model 1 - SNP-BLUP

$$
y = 1_{n}\mu + X\beta + e
$$

$$
\begin{bmatrix} \hat{\mu} \\ \hat{\beta} \end{bmatrix} = \begin{bmatrix} 1_{n}^{\prime}1_{n} & 1_{n}^{\prime}X \\ X^{\prime}1_{n} & X^{\prime}X + I\frac{\sigma_{e}^{2}}{\sigma_{\beta}^{2}} \end{bmatrix}^{-1} \begin{bmatrix} 1_{n}^{\prime}y \\ X^{\prime}y \end{bmatrix}
$$
PGS = Xâ

Model 2 - GBLUP

$$
y = 1_n \mu + Zg + e
$$

$$
\begin{bmatrix} \hat{\mu} \\ \hat{g} \end{bmatrix} = \begin{bmatrix} 1_n' 1_n & 1'_n Z \\ Z'1_n & Z'Z + G^{-1} \frac{\sigma_e^2}{\sigma_g^2} \end{bmatrix}^{-1} \begin{bmatrix} 1'_n y \\ Z'y \end{bmatrix}
$$

 $C =$ 

### Which model to use?

- If number of SNPs >>> large than number of individuals, GBLUP is more  $\bullet$ computationally efficient
- Calculate prediction accuracy for each individual from inverse coefficient matrix (amount of data in estimate!)
	- Prediction error variance  $PEV_i = C^{ii} \sigma_e^2$
	- Accuracy  $r_i^2 = 1 PEV_i/\sigma_q^2$
- Very useful can calculate how well we predict for individuals without their own phenotype (e.g., young calves, people)





#### **New wine in the old bottle**  $\mathbf{N}$  as the posterior variance of  $\mathbf{N}$  **i**  $\hat{\mathbf{g}}$   $\mathbf{g}$   $\mathbf{g$ (ref. 49).

randomness in *β*, and the randomness of *g x* ˆ = *<sup>β</sup>*<sup>ˆ</sup> *<sup>i</sup> <sup>i</sup>* comes from the ran-

#### **natur Inature**

is derived as follows.





and *g*ˆ*<sup>i</sup>*

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Third, we derive the correlation between  $\mathcal{G}_i$ 

*g g*

,  $\lambda$ 

### **Backsolving SNP effects from GBLUP**



- Moving from GBLUP to SNP-BLUP
- called Backsolving for SNP effects

$$
\widehat{\beta} = \mathbf{X}' \mathbf{G}^{-1} \widehat{\boldsymbol{g}} / m
$$

• Can use in alternative form of GWAS



## Examples of BLUP applications

- Genomic selection in livestock
- Disease risk prediction in humans



Use genome-wide SNPs to estimate the breeding value of selection candidates.

"Genomic selection" = "precision medicine" for animals



**U.S. dairy population & milk yield** 





## $Humans - Crohn's disease$  Chen et al. 2017. BMC Medicine.

- Inflammatory Bowel Disease
- Affects 2 in every 1000 people (approx.)
- 68,000 IBD patients and 29,000 healthy controls from 15 cohorts, European descent
- 909,763 GWAS SNPs or 123,437 SNPs on the custom designed Immunochip
- Prediction methods:
	- o Genetic profile risk scores (GPRS) constructed using effects of all SNPs from GWAS
	- o GBLUP
	- o Elastic net (EN)
	- o BayesR Bayesian method that models SNP effects as a mixture of 4 normal distributions.



### Humans – Crohn's disease Chen et al. 2017. BMC Medicine.



Assess value of predictions as "Area Under Curve" (AUC) from 5-fold cross-validation



### **Predict risk of psychiatric disorders**





CRICOS code 00025B 42 Bipolar Disorder, and Major Depressive Disorder. AJHG. (Not summary statistics) Maier et al (2015) Joint Analysis of Psychiatric Disorders Increases Accuracy of Risk Prediction for Schizophrenia,





### BLUP

- Simultaneously estimate all SNP effects as random o No need to prune on LD or select p-value threshold
	- o No need to know causal variants or biological function
- Assumes normal distribution on SNP effects with equal variance
- Unbiased estimates of SNP effects
- Equivalent models between SNP-BLUP and GBLUP
- Provide per-individual prediction accuracy
- Improved prediction accuracy in practice

## Practical 3: BLUP

https://cnsgenomics.com/data/teaching/GNGWS24/module5

To log into your server, type command below in Terminal for Mac/Linux use Prompt or PowerShell for Windows users.

ssh username@hostname

And then key in the provided password.