

Spring 2024

## BIOS 477/877

### Bioinformatics and Molecular Evolution

## Lecture 18

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## TODAY'S TOPICS

- PSI-BLAST
- Hidden Markov model and profile HMM
- Protein family/domain databases (InterPro, HMMER, etc.)

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## PSI-BLAST

Standard Protein BLAST

Enter Query Sequence

Enter accession number(s), g(s), or FASTA sequence(s)

On upload file

Choose Search Set

Standard databases (or etc.)  Experimental databases

Database:  Non-redundant protein sequences (nr)

Organism:

Exclude:  Model (Pfam)  Non-redundant RefSeq proteins (WP)  Uncharacterized environmental sample sequences

Program Selection

Algorithm

- Quick BLASTP (Accelerated protein-protein BLAST)
- Iterative (position-specific) BLAST
- PSI-BLAST (Position-Specific Iterated BLAST)
- PSI-BLAST Platform 16 (Iterated BLAST)
- DELTA-BLAST (Domain Enhanced Lookup Time Accelerated BLAST)

Search database nr using PSI-BLAST (Position-Specific Iterated BLAST)

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## PSI-BLAST

➤ Two different E-value thresholds

Algorithm parameters

General Parameters

Max target sequences: 500

Short queries:  Automatically set

Expect threshold:  **Threshold E-value for reporting matches**

Word size: 3

Max matches in a query range: 0

Scoring Parameters

Matrix: BLOSUM62

Gap Costs: Existence: 11 Extension: 1

Compositional adjustments: Conditional compositional score matrix adjustment

Filters and Masking

Filter:  Low complexity regions

Mask:  Mask for lookup table only  Mask lower case letters

PSI/PHI/DELTA BLAST

Upload PSSM:

PSI-BLAST Threshold:  **PSI-BLAST threshold: E-value threshold for sequences to be included to create the PSSM for the next iteration**

Pseudocount: 0

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## PSI-BLAST

Sequences producing significant alignments

Download  Select columns  Show  500

**SEQUENCES WITH E-VALUE BETTER THAN THRESHOLD** **PSI-BLAST threshold (0.005)**

Description	Scientific Name	Max Score	Total Score	Query Cover	E-value	Pos. Neg. Log	Acc. Neg. Log	Accession
uncharacterized protein LOC113488163 (Hemoria axyridis)	Hemoria axyridis	52.4	52.4	49%	0.001	25.47%	276	XP_05473866.1
uncharacterized protein LOC113488163 isoform X2 (Plutella subcostalis)	Plutella subcostalis	50.9	50.9	77%	0.001	24.60%	265	XP_03767932.1
uncharacterized protein LOC113488163 isoform X1 (Plutella subcostalis)	Plutella subcostalis	50.4	50.4	77%	0.004	24.90%	266	XP_03767932.1

Used to construct PSSM and used for the next search

Run PSI-BLAST iteration 2 with max number of sequences: 500

**SEQUENCES WITH E-VALUE WORSE THAN THRESHOLD** **E-value < 0.005 (PSI-BLAST threshold)**

Description	Scientific Name	Max Score	Total Score	Query Cover	E-value	Pos. Neg. Log	Acc. Neg. Log	Accession
uncharacterized protein LOC113488163 isoform X1 (Nemapoma laevis)	Nemapoma laevis	49.7	49.7	71%	0.009	23.11%	277	XP_022195143.2
uncharacterized protein LOC113488163 isoform X2 (Nemapoma laevis)	Nemapoma laevis	49.3	49.3	79%	0.010	23.40%	281	XP_028329262.1
uncharacterized protein LOC113488163 isoform X1 (Nemapoma laevis)	Nemapoma laevis	49.7	49.7	80%	0.011	22.96%	285	XP_028329262.1

0.05 > E-value > 0.005

E-value < 0.05 (reporting threshold)

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## PSI-BLAST

Run PSI-BLAST iteration 2 with max number of sequences: 500

**PSSM is constructed from the chosen sequences**

Start the 2nd Iteration of search

Sequences with E-value WORSE than threshold

**More sequences can be included, but be very careful!**

- If unrelated sequences are included, generated PSSM loses the specificity.
- Errors can be amplified quickly with iterations.

➔ Profile corruption problem

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## PSI-BLAST

Sequences producing significant alignments

Sequences with E-value BETTER than threshold

select all 500 sequences selected Skip to the first new sequence

PSI-BLAST iteration 2

Description	Scientific Name	Max Score	Total Score	Query Cov.	E	Per. Ident.	Acc.	Accession	Select for PSI-BLAST	Used to build PSSM	Newly added
uncharacterized protein LOC667689 (Drosophila melanogaster)	Drosophila sp.	422	422	100%	5e-144	78.00%	420	XP_020850866.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC10615648 (Drosophila melanogaster)	Drosophila me.	417	417	100%	5e-144	78.00%	304	XP_017140468.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC481909 (Drosophila pseudoobscura)	Drosophila sp.	421	421	100%	5e-144	74.48%	420	XP_003399829.5	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC612962 (Drosophila melanogaster)	Drosophila sp.	428	428	94%	4e-140	87.26%	308	XP_003399829.5	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC12821873 (Drosophila melanogaster)	Drosophila sp.	407	407	94%	9e-140	84.21%	308	XP_043959183.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
cds1.1 (Drosophila melanogaster)	Drosophila me.	406	406	94%	3e-139	100.00%	308	XP_649618.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

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## PSI-BLAST

First iteration (BLASTP search)

0.001

0.001

0.004

6e-40

4e-39

9e-32

- 1st iteration has the real E-values for the query.  
- After the 2nd iteration, E-values are for the PSSM.

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## PSI-BLAST

First iteration (BLASTP search)

Description	Scientific Name	Max Score	Total Score	Query Cov.	E	Per. Ident.	Acc.	Accession	Select for PSI-BLAST	Used to build PSSM	Newly added
cds1.1 (Drosophila melanogaster)	Drosophila melanogaster	638	638	100%	0.0	100.00%	308	XP_649618.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC522627 (Drosophila simulans)	Drosophila simulans	624	624	100%	0.0	100.00%	308	XP_002023293.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC12821873 (Drosophila basalis)	Drosophila basalis	530	530	94%	0.0	100.00%	308	XP_043959183.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC652948 (Drosophila areolaris)	Drosophila areolaris	523	523	94%	0.0	100.00%	308	XP_001979206.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC616096 (Drosophila sechellii)	Drosophila sechellii	520	520	94%	0.0	100.00%	308	XP_002038923.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
uncharacterized protein LOC120454150 (Drosophila santomei)	Drosophila santomei	513	513	94%	0.0	85.85%	308	XP_009492195.1	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

E-values can become lower or higher with more iterations depending on the sequences included to build PSSM!

~ 1e-139

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## Profile hidden Markov models

- Probabilistic models of multiple alignments (Krogh *et al.*, 1994; Krogh 1998)
  - Closely related to standard profiles (PSSMs) introduced by Gribskov
  - Used in *e.g.*, PFAM, SMART, Superfamily, Panther (databases of multiple alignments and profile HMMs)

What is a hidden Markov model?  
What is hidden?

Eddy (2004) What is a hidden Markov model? ← DNA regulatory element example  
*Nature Biotechnology* 22: 1315-1316.

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## Markov models

- **Markov chain:** a stochastic process from one state to the next that exhibits the **Markov property** (*e.g.*, States for DNA: A, T, G, C)

- **Markov property:** The next state of the system depends only on the present state of the system **[No memory]**

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## Markov models

- **Markov chain:** a stochastic process from one state to the next that exhibits the **Markov property** (*e.g.*, States for DNA: A, T, G, C)

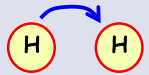
- **Markov property:** The next state of the system depends only on the present state of the system **[No memory]**
- **Transition probabilities are independent of time** **[Time homogeneous]**
  - Markov chain if the state space is discrete
  - Markov process if the state space is continuous

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### Markov models

➤ **Markov chain**  
Coin tossing example [2 states: Head and Tail]



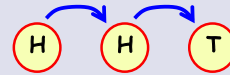
- $P(\text{Head}) = 0.5, P(\text{Tail}) = 0.5$
- $P(\text{HH}) = P(\text{H}) \times P(\text{H})$

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### Markov models

➤ **Markov chain**  
Coin tossing example [2 states: Head and Tail]



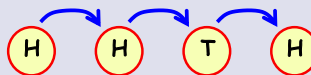
- $P(\text{Head}) = 0.5, P(\text{Tail}) = 0.5$
- $P(\text{HH}) = P(\text{H}) \times P(\text{H})$
- $P(\text{HHT}) = P(\text{HH}) \times P(\text{T})$

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### Markov models

➤ **Markov chain**  
Coin tossing example [2 states: Head and Tail]



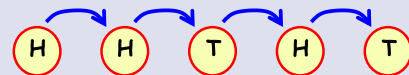
- $P(\text{Head}) = 0.5, P(\text{Tail}) = 0.5$
- $P(\text{HH}) = P(\text{H}) \times P(\text{H})$
- $P(\text{HHT}) = P(\text{HH}) \times P(\text{T})$
- $P(\text{HHTH}) = P(\text{HHT}) \times P(\text{H})$
- $P(\text{HHTHT}) = P(\text{HHTH}) \times P(\text{T})$
- ...

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### Markov models

➤ **Markov chain**  
Coin tossing example [2 states: Head and Tail]



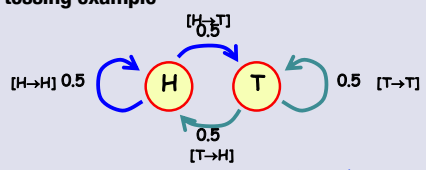
- $P(\text{Head}) = 0.5, P(\text{Tail}) = 0.5$
- $P(\text{HH}) = P(\text{H}) \times P(\text{H})$
- $P(\text{HHT}) = P(\text{HH}) \times P(\text{T}) = P(\text{H}) \times P(\text{H}) \times P(\text{T})$
- $P(\text{HHTH}) = P(\text{HHT}) \times P(\text{H}) = P(\text{H}) \times P(\text{H}) \times P(\text{T}) \times P(\text{H})$
- $P(\text{HHTHT}) = P(\text{HHTH}) \times P(\text{T}) = P(\text{H}) \times P(\text{H}) \times P(\text{T}) \times P(\text{H}) \times P(\text{T})$

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### Markov models

➤ **Markov chain**  
Coin tossing example



- **States:** Head or Tail
- **Transition probability** ➔ 
$$\begin{matrix} & \text{H} & \text{T} \\ \text{H} & \begin{bmatrix} 0.5 & 0.5 \end{bmatrix} \\ \text{T} & \begin{bmatrix} 0.5 & 0.5 \end{bmatrix} \end{matrix}$$
 **Row sum = 1**

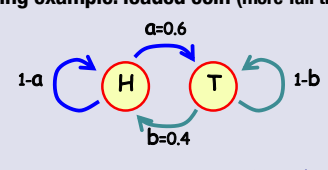
At time  $t+1$   
At time  $t$

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### Markov models

➤ **Markov chain**  
Coin tossing example: loaded coin (more Tail than Head)



- **States:** Head or Tail
- **Transition probability** ➔ 
$$\begin{matrix} & \text{H} & \text{T} \\ \text{H} & \begin{bmatrix} 0.4 & 0.6 \end{bmatrix} \\ \text{T} & \begin{bmatrix} 0.4 & 0.6 \end{bmatrix} \end{matrix}$$
 **Row sum = 1**

At time  $t+1$   
At time  $t$

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### Markov models

➤ **Markov chain**  
Coin tossing example

At time  $t+1$

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 1-a & a \\ b & 1-b \end{bmatrix} \end{matrix}$$

Row sum = 1

At time  $t$

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### Markov models

➤ **Markov chain**  
Loaded coin [states: H and T]

Start

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition probability matrix

[1<sup>st</sup> Toss] [2<sup>nd</sup> Toss]

Prob(H @2nd Toss) = 0.16+0.24 = 0.4

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### Markov models

➤ **Markov chain**  
Loaded coin [states: H and T]

Start

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition probability matrix

[1<sup>st</sup> Toss] [2<sup>nd</sup> Toss]

Prob(T @2nd Toss) = 0.24+0.36 = 0.6

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### Markov models

➤ **Markov chain**  
Loaded coin [states: H and T]

Start

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition probability matrix

[1<sup>st</sup> Toss] [2<sup>nd</sup> Toss]

Prob(H @2nd Toss) = 0.16+0.24 = 0.4

$$\begin{matrix} H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} \times \begin{matrix} H_2 & T_2 \\ H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} = \begin{matrix} H_2 & T_2 \\ [0.4 & 0.6] \end{matrix}$$

$P_1$   $P_L$   $P_2$

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### Markov models

➤ **Markov chain**  
Loaded coin [states: H and T]

Start

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition probability matrix

[1<sup>st</sup> Toss] [2<sup>nd</sup> Toss]

Prob(T @2nd Toss) = 0.24+0.36 = 0.6

$$\begin{matrix} H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} \times \begin{matrix} H_2 & T_2 \\ H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} = \begin{matrix} H_2 & T_2 \\ [0.4 & 0.6] \end{matrix}$$

$P_1$   $P_L$   $P_2$

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### Markov models

➤ **Markov chain**  
Loaded coin [states: H and T]

Start

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition probability matrix

[0<sup>th</sup> Toss] [1<sup>st</sup> Toss]

$$P_1 = P_0 \times P_L$$

$$\begin{matrix} H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} \times \begin{matrix} H_2 & T_2 \\ H_1 & T_1 \\ [0.4 & 0.6] \end{matrix} = \begin{matrix} H_2 & T_2 \\ [0.4 & 0.6] \end{matrix}$$

$P_L$   $P_1$

First probability:  $P_0$

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### Markov models

➤ Markov chain  
Loaded coin [states: H and T]

Start

- Prob(HHH)=.064
- Prob(HHT)=.096
- Prob(HTH)=.096
- Prob(HTT)=.144
- Prob(THH)=.096
- Prob(THT)=.144
- Prob(TTH)=.144
- Prob(TTT)=.216

Transition probability matrix

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.6 & 0.4 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

$P_2 = P_0 \times (P_L)^2$

$$\begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \times \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \times \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} = \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

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### Markov models

➤ Markov chain  
Loaded coin [states: H and T]

Start

Initial Probability

$$P_0 = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

Transition Probability

$$P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$$

$P_n = P_0 \times (P_L)^n$

$P_n$ : Probability of the state H or T after n times of tossing

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### What is hidden Markov model?

➤ Markov chain  
Fair coin vs. loaded coin [states: H and T]

$P_{F0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$   
 $P_F = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$

$P_{L0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$   
 $P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$

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### What is hidden Markov model?

➤ Markov chain  
Fair coin vs. loaded coin [states: H and T]

$P_{F0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$   
 $P_F = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$

Which coin do you have?

$P_{L0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$   
 $P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$

Try tossing the coin. Observe what happens!

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### What is hidden Markov model?

➤ Markov chain  
Fair coin vs. loaded coin [states: H and T]

$P_{F0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$   
 $P_F = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$

Which coin do you have?

$P_{L0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$   
 $P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$

Observation: H, H, H

Pr(HHH| Fair coin) = ?      Pr(HHH| Loaded coin) = ?

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### What is hidden Markov model?

➤ Markov chain  
Fair coin vs. loaded coin [states: H and T]

$P_{F0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$   
 $P_F = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix} \end{matrix}$

Which coin do you have?

$P_{L0} = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$   
 $P_L = \begin{matrix} & \begin{matrix} H & T \end{matrix} \\ \begin{matrix} H \\ T \end{matrix} & \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix} \end{matrix}$

Observation: H, H, H

$P_F(\text{HHH} | \text{Fair coin}) > P_L(\text{HHH} | \text{Loaded coin})$

Based on the observed sequence: HHH → Fair coin is more likely.

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### What is hidden Markov model?

➤ **Markov chain**  
If fair and loaded coins are mixed!

$$P_{F0} = \begin{bmatrix} H & T \\ 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix}$$

$$P_F = \begin{bmatrix} H & T \\ 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix}$$

If the coin can be changed...

$$P_{L0} = \begin{bmatrix} H & T \\ 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

$$P_L = \begin{bmatrix} H & T \\ 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

Observation: H, H, H

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### What is hidden Markov model?

➤ **Markov chain**  
If fair and loaded coins are mixed!

$$P_{F0} = \begin{bmatrix} H & T \\ 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix}$$

$$P_F = \begin{bmatrix} H & T \\ 0.5 & 0.5 \\ 0.5 & 0.5 \end{bmatrix}$$

Now we have to consider these probabilities, too!

$$P_{L0} = \begin{bmatrix} H & T \\ 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

$$P_L = \begin{bmatrix} H & T \\ 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

Observation: H, H, H

$P(H_F H_F H_F)$  or  $P(H_L H_L H_L)$  or  $P(H_F H_F H_L)$  or  $P(H_F H_L H_L)$  or ... ?

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### What is hidden Markov model?

➤ **Markov chain**  
If fair and loaded coins are mixed!

- States: Fair and Loaded
- Transition probability matrix  $\rightarrow \begin{bmatrix} F & L \\ 0.9 & 0.1 \\ 0.1 & 0.9 \end{bmatrix}$
- Each state emits symbols H and T with certain emission probabilities

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### What is hidden Markov model?

➤ **State sequence is unknown (hidden): Fair or Loaded**

Observation: H T H T T T

State:  $\begin{bmatrix} \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} \\ \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} & \text{Fair} \end{bmatrix}$

Can we guess the hidden state sequence?

What we know:

Transition probabilities:  $\begin{bmatrix} F & L \\ 0.9 & 0.1 \\ 0.1 & 0.9 \end{bmatrix}$

Initial probabilities: (0.5, 0.5)

Emission probabilities: Fair:  $\begin{bmatrix} H \\ T \end{bmatrix} \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}$  Loaded:  $\begin{bmatrix} H \\ T \end{bmatrix} \begin{bmatrix} 0.4 \\ 0.6 \end{bmatrix}$

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### What is hidden Markov model?

➤ **State sequence is unknown (hidden): Fair or Loaded**

Observation (emission): H T H T T T

Fair:  $\begin{bmatrix} F_H & F_T & F_H & F_T & F_T & F_T \end{bmatrix}$

Loaded:  $\begin{bmatrix} L_H & L_T & L_H & L_T & L_T & L_T \end{bmatrix}$

start  $\rightarrow$  Fair  $\rightarrow$  Fair  $\rightarrow$  Fair  $\rightarrow$  Fair  $\rightarrow$  Fair  $\rightarrow$  Fair

Probability of this path?  $\text{Prob} = 0.5 \times 0.5 \times 0.9 \times 0.5 \times 0.9 \times 0.5 \times 0.5 \times 0.9 \times 0.5 \times 0.9 \times 0.5 = (0.5)^7 \times (0.9)^2 = 0.0046$

[Prob(path) = emission prob. X transition prob]

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### What is hidden Markov model?

➤ **State sequence is unknown (hidden): Fair or Loaded**

Observation (emission): H T H T T T

Fair:  $\begin{bmatrix} F_H & F_T & F_H & F_T & F_T & F_T \end{bmatrix}$

Loaded:  $\begin{bmatrix} L_H & L_T & L_H & L_T & L_T & L_T \end{bmatrix}$

start  $\rightarrow$  Fair  $\rightarrow$  Loaded  $\rightarrow$  Loaded  $\rightarrow$  Loaded  $\rightarrow$  Loaded  $\rightarrow$  Loaded

Prob =  $0.5 \times 0.4 \times 0.9 \times 0.6 \times 0.9 \times 0.4 \times 0.9 \times 0.6 \times 0.9 \times 0.6 \times 0.9 \times 0.6 = 0.5 \times (0.4)^2 \times (0.6)^4 \times (0.9)^5 = 0.0061$

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### What is hidden Markov model?

➤ State sequence is unknown (hidden): Fair or Loaded

Observation: H T H T T T  
(emission)

Fair: F<sub>H</sub> F<sub>T</sub> F<sub>H</sub> F<sub>T</sub> F<sub>T</sub> F<sub>T</sub>  
Loaded: L<sub>H</sub> L<sub>T</sub> L<sub>H</sub> L<sub>T</sub> L<sub>T</sub> L<sub>T</sub>

start

Prob =  $0.5 \times 0.5 \times 0.9 \times 0.5 \times 0.1 \times 0.4 \times 0.9 \times 0.6 \times 0.1 \times 0.5 \times 0.1 \times 0.6$

0.9 start 0.5 0.1 0.5 0.1 0.9

H: 0.5 T: 0.5 Fair L: 0.4 T: 0.6

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### What is hidden Markov model?

➤ State sequence is unknown (hidden): Fair or Loaded

Observation: H T H T T T  
(emission)

Fair: F<sub>H</sub> F<sub>T</sub> F<sub>H</sub> F<sub>T</sub> F<sub>T</sub> F<sub>T</sub>  
Loaded: L<sub>H</sub> L<sub>T</sub> L<sub>H</sub> L<sub>T</sub> L<sub>T</sub> L<sub>T</sub>

start

Prob=?

0.5 0.1 0.1 0.5 0.9 0.1 0.9

Prob(path) = all emission probabilities x all transition probabilities

Search the most likely path (maximum probability)

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### What is hidden Markov model?

➤ State sequence is unknown (hidden): Fair or Loaded

Observation: H T H T T T  
(emission)

Fair: F<sub>H</sub> F<sub>T</sub> F<sub>H</sub> F<sub>T</sub> F<sub>T</sub> F<sub>T</sub>  
Loaded: L<sub>H</sub> L<sub>T</sub> L<sub>H</sub> L<sub>T</sub> L<sub>T</sub> L<sub>T</sub>

start

Hidden state sequence! If this is the path with Max(Prob)

Path with the maximum probability shows the most likely path of the hidden state (F or L)

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### Profile hidden Markov models

➤ Probabilistic models of multiple alignments (Krogh *et al.*, 1994; Krogh 1998; Eddy 2004)

- Closely related to standard profiles (PSSMs) introduced by Gribskov (used in PROSITE)
- Used in *e.g.*, PFAM, SMART, Superfamily, Panther (databases of multiple alignments and profile HMMs for domains and protein families)

- States: Insertion, Deletion, and Match
- Transition probabilities: between states
- Emission probabilities: for 20 amino acids or 4 nucleotides

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### Basic architecture of a profile HMM

Deletion states (d1, d2, ...): model deletion (a gap) in the alignment

Insertion states (i0, i1, ...): model insertions of random residues between two alignment positions

Match states (m1, m2, ...): model the distribution of residues in the corresponding column of an alignment

Transition probabilities between states

Emission probabilities for the state

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### Basic architecture of a profile HMM

Deletion states

Insertion states

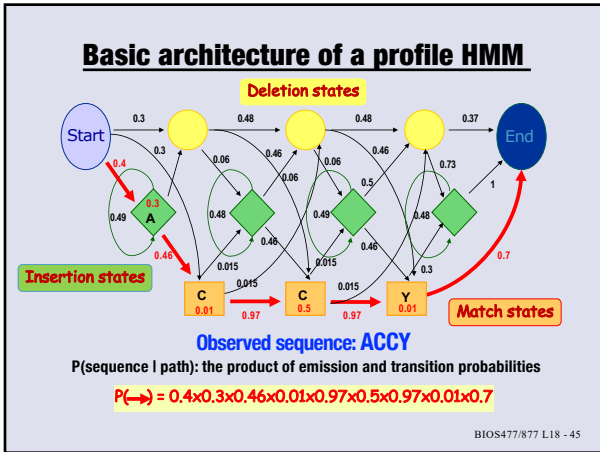
Match states

Observed sequence: ACCY

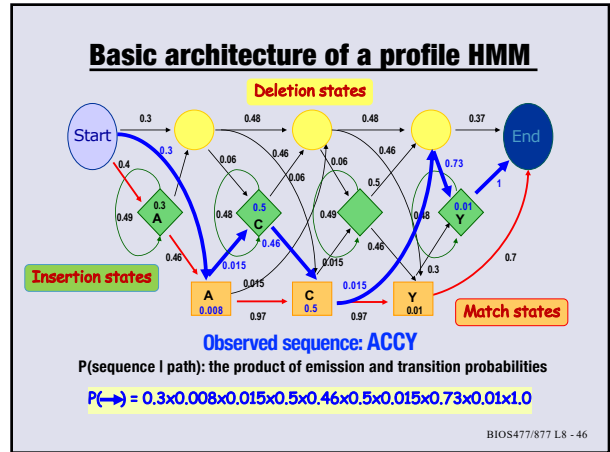
- Any sequence can be represented by a path through the model
- Multiple paths are possible to model a sequence

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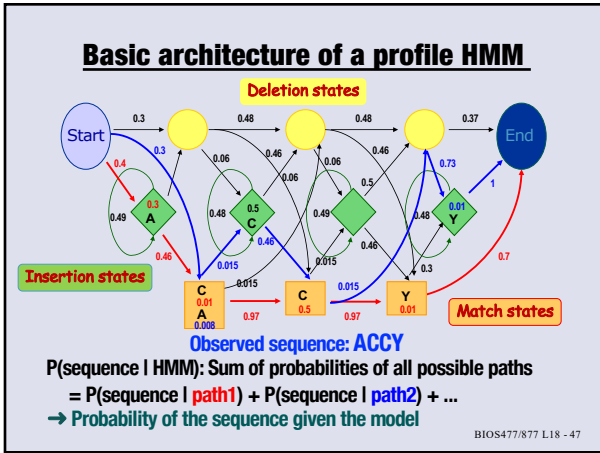
44



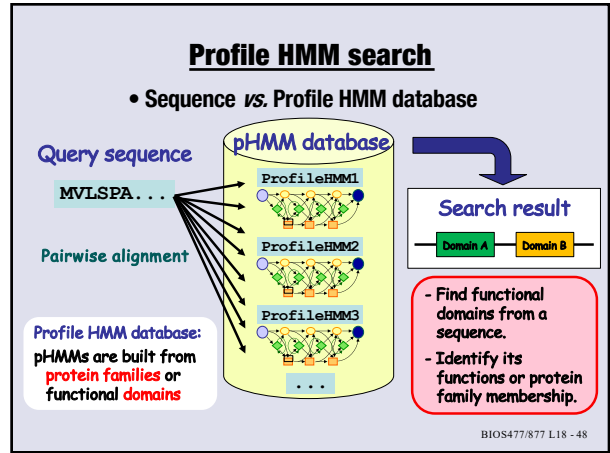
45



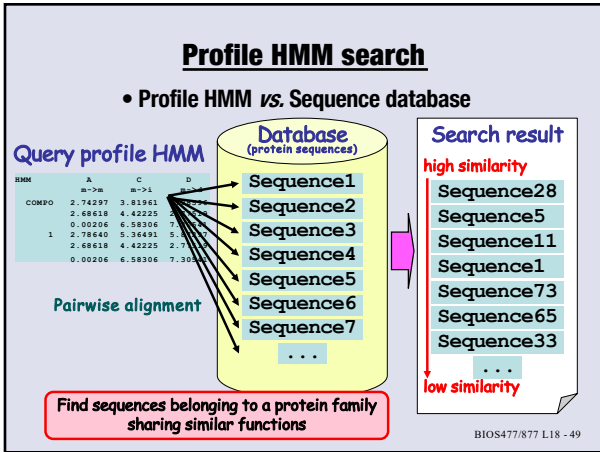
46



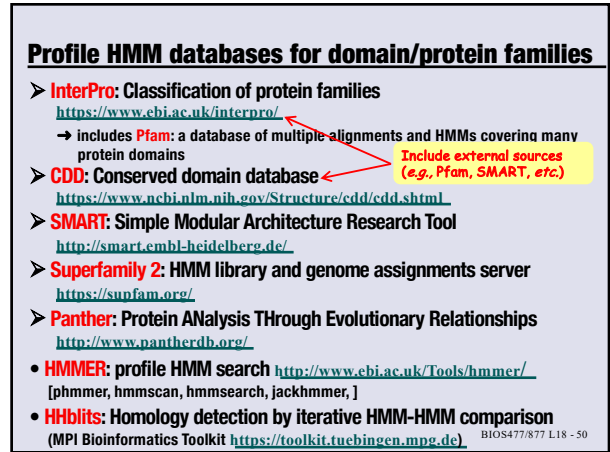
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