# Conditioning by adaptive sampling for robust design

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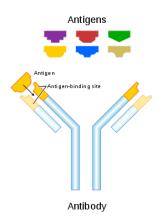


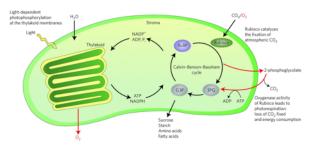


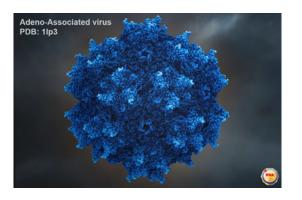


- Proteins are made up of sequences of amino acids (20 possibilities)
- Huge variety of proteins whose function we would like to improve

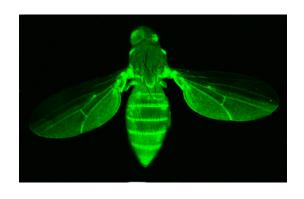




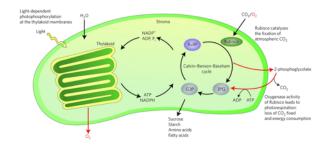


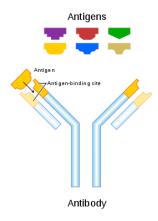


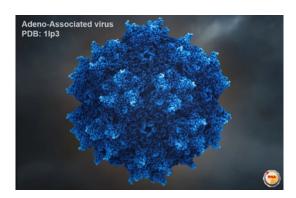
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Proteins that fluoresce



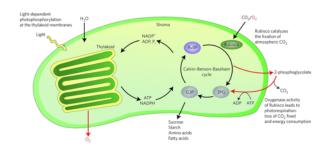


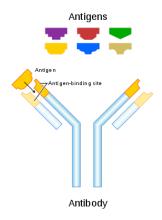


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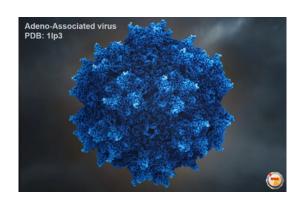


Proteins that fluoresce





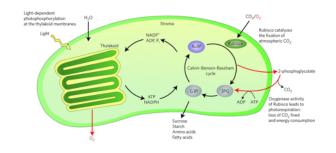
... that act as drugs



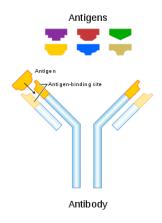
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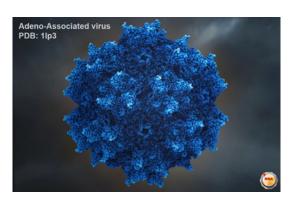
Proteins that fluoresce



... that fixate carbon in the atmosphere



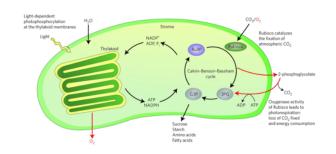
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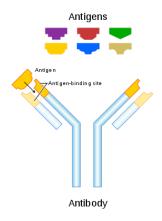
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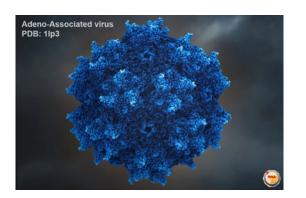
Proteins that fluoresce



... that fixate carbon in the atmosphere



.... that act as drugs



... that deliver gene-editing tools to tissues

## How to map sequence to function?

#### A law of molecular biology:

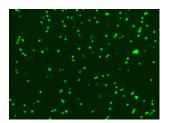
#### Sequence

VTLDLONSTEKFGGFLRSALDV VTLDLQNSTEKFGGFLRSALDV VTLDLQNSTEKFGGFLRSALDV VTLDLQNSTEKFGGFLRSALDV VTLDLQNSTEKFGGFLRSALDV VTLDLQNSTEKFGGFLRSALDV





#### **Function**

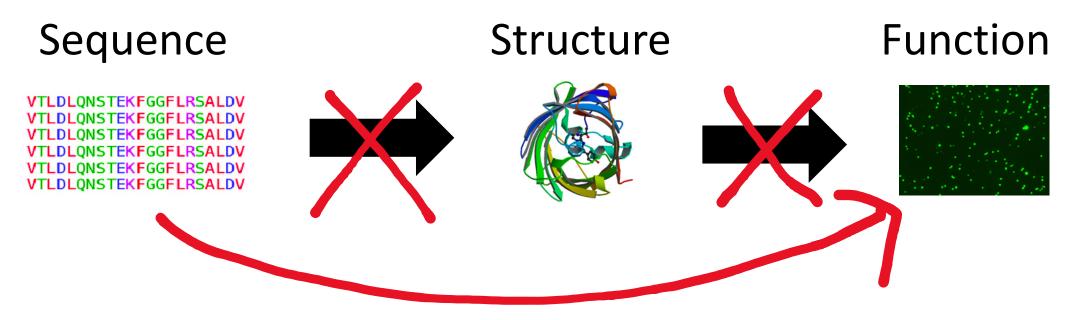


ex: fluorescence



### Bypassing the structure relationships

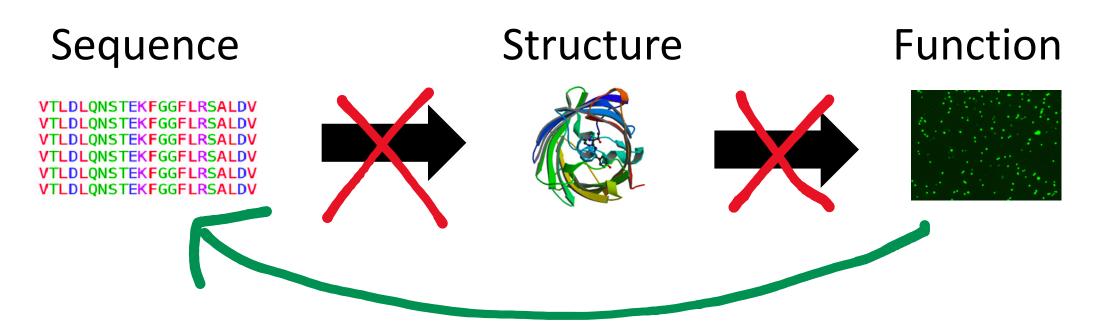
A law of molecular biology:



High throughput experiments (& ML)

### Can we solve the inverse problem?

A law of molecular biology:

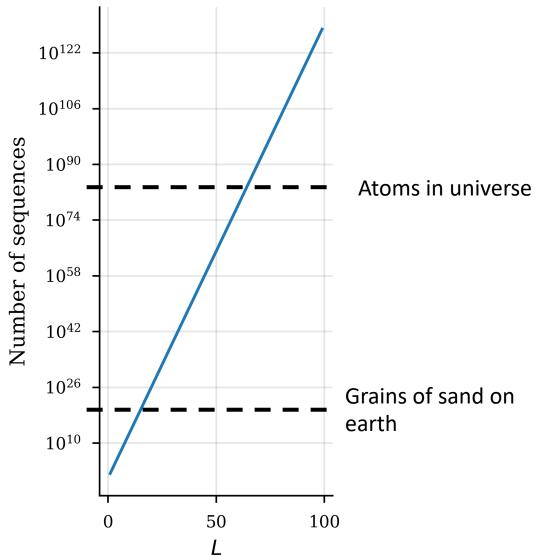


Design problem: Given a model, find sequences with desired function

Why is protein design difficult?

• Huge, rugged search space

 $\Rightarrow$  size scales as  $20^L$ 

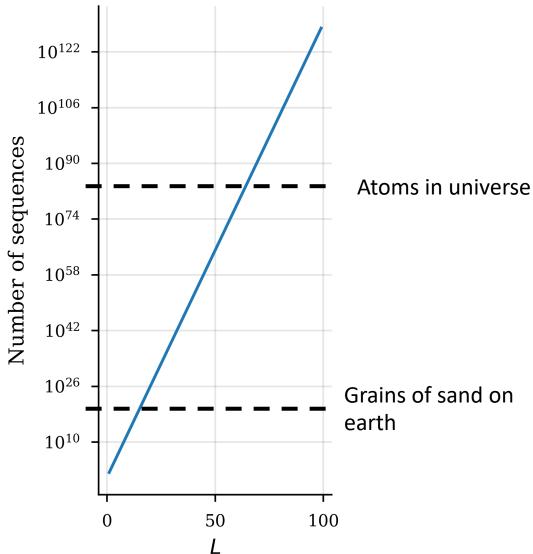


Why is protein design difficult?

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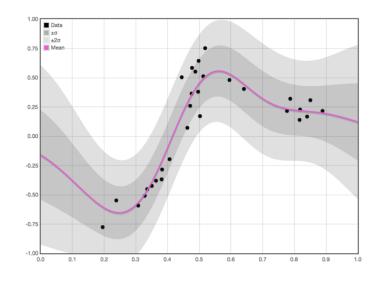
 $\Rightarrow$  size scales as  $20^L$ 

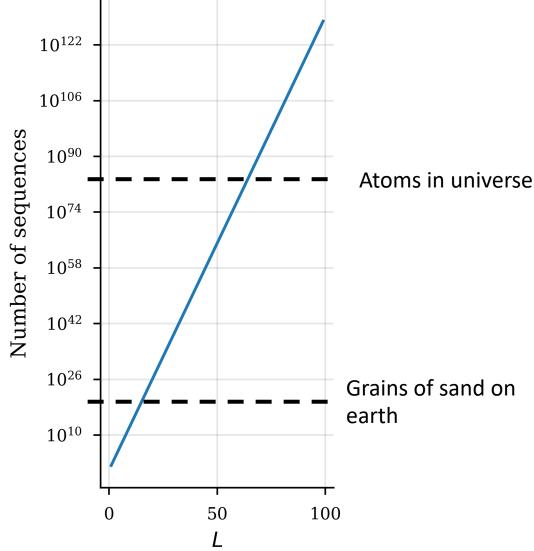
Discrete search space (no gradients)



## Why is protein design difficult?

- Huge, rugged search space
- $\Rightarrow$  size scales as  $20^L$
- Discrete search space (no gradients)
- Uncertainty in predictor



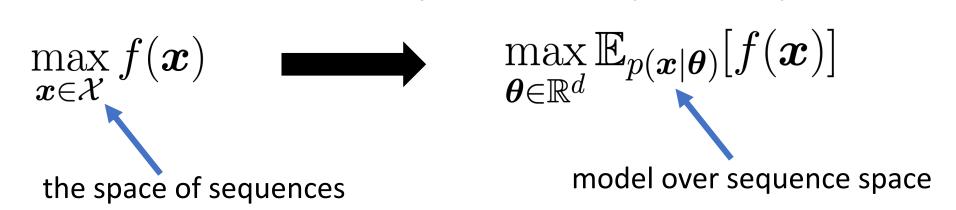


https://livingthing.danmackinlay.name/gaussian\_processes.html69

Idea: replace the standard (hard) objective

$$\max_{oldsymbol{x} \in \mathcal{X}} f(oldsymbol{x})$$
 e.g. the space of sequences

Idea: replace the standard (hard) objective with a potentially easier one



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$$\max_{\boldsymbol{x} \in \mathcal{X}} f(\boldsymbol{x}) \qquad \qquad \max_{\boldsymbol{\theta} \in \mathbb{R}^d} \mathbb{E}_{p(\boldsymbol{x}|\boldsymbol{\theta})}[f(\boldsymbol{x})]$$

Solution approach is to iterate:

- 1. Sample from "search model"  $p(x|\theta)$
- 2. Evaluate samples on f(x)
- 3. Adjust  $\theta$  so the model favors samples with large function evals

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Solution approach is to iterate:

- 1. Sample from "search model"  $p(x|\theta)$
- 2. Evaluate samples on f(x)
- 3. Adjust  $\theta$  so the model favors sequences with large function evals

- ✓ Model can sample broad areas of sequence space
- ✓ Does not require gradients of *f*
- Can incorporate uncertainty

Our aim is solve the MBO objective:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$

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•  $p(x|\theta)$  is the search model (VAE, HMM...)

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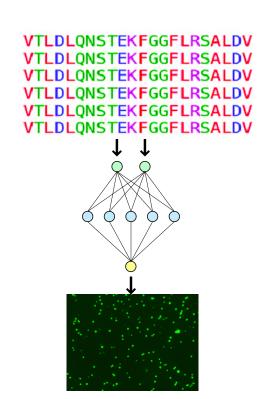
- $p(x|\theta)$  is the search model (VAE, HMM...)
- *S* is desired set of property values
  - $\rightarrow$  e.g. fluorescence >  $\alpha$

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#### where

- $p(x|\theta)$  is the search model (VAE, HMM...)
- *S* is desired set of property values
  - $\rightarrow$  e.g. fluorescence >  $\alpha$
- P(S|x) is a stochastic predictive model ("oracle") that maps sequences to property



#### Two issues:

1.  $\theta$  is in the expectation distribution.

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$

#### Two issues:

1.  $\theta$  is in the expectation distribution.

#### maximize a lower bound

$$\arg\max_{\boldsymbol{\theta}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right],$$

$$\downarrow \geq$$

$$\arg\max_{\boldsymbol{\theta}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

#### Two issues:

- 1.  $\theta$  is in the expectation distribution.
- 2. MC estimates for rare events.

#### maximize a lower bound

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right],$$

$$\underset{\boldsymbol{\theta}}{\blacksquare} \geq \underset{\boldsymbol{\theta}}{\square} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right]$$

#### Two issues:

- 1.  $\theta$  is in the expectation distribution.
- 2. MC estimates for rare events.

#### maximize a lower bound

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right],$$

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

anneal a sequence of relaxations:

$$S^t \rightarrow S$$
, where  $S^t \supset S^{t+1}$ 

#### Two issues:

- 1. θ is in the expectation distribution.
- 2. MC estimates for rare events.

#### maximize a lower bound

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right],$$



$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

Anneal and MC

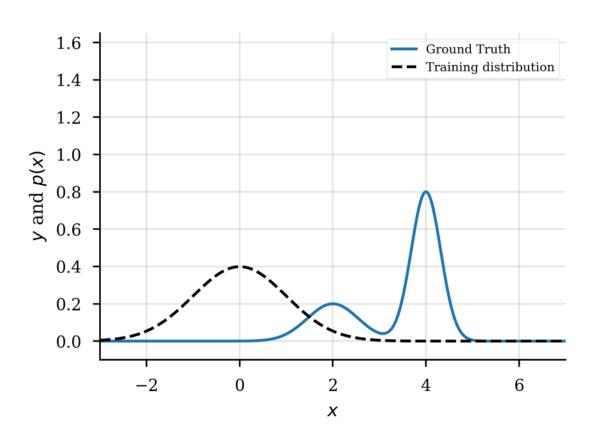
$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

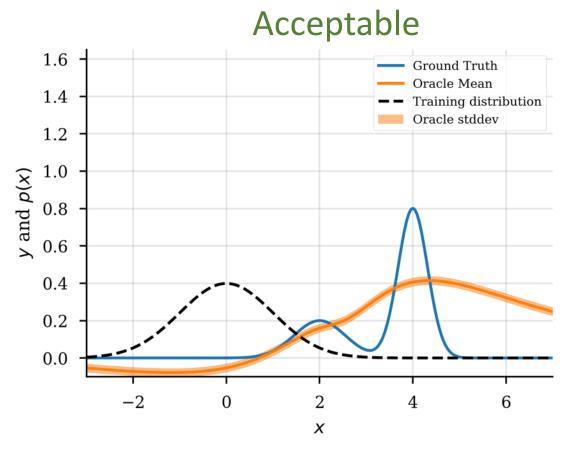
#### maximize a lower bound

#### Two issues:

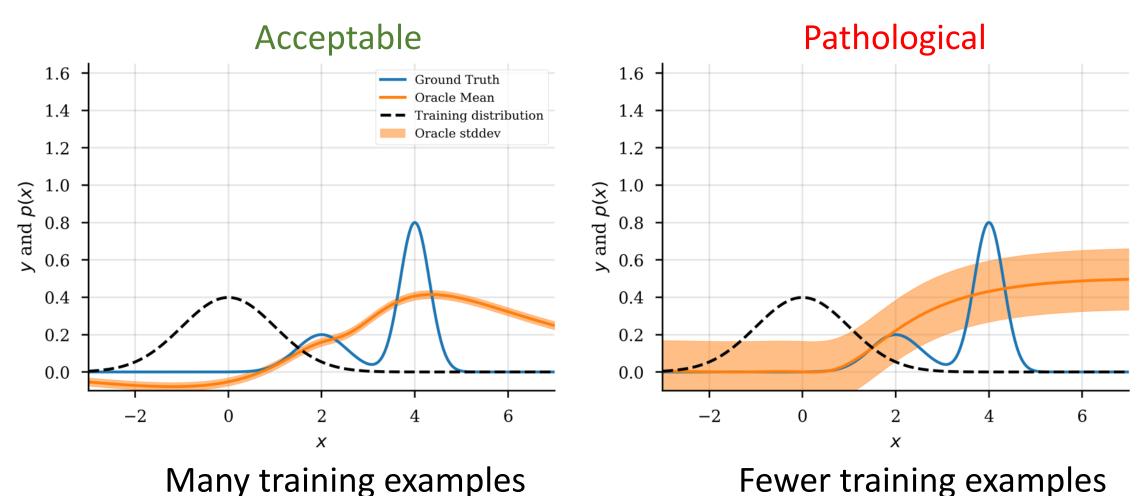
- 1.  $\theta$  is in the Assumes oracle is unbiased and has good uncertainty estimates
  - 2. MC estimates for range  $\frac{\ln x}{\theta} = \frac{\ln x}{\ln x} \frac{\ln x}{\theta} \frac{\ln x}{\theta} = \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} = \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} = \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} \frac{\ln x}{\theta} = \frac{\ln x}{\theta} \frac{\ln x}$ 
    - Anneal and MC

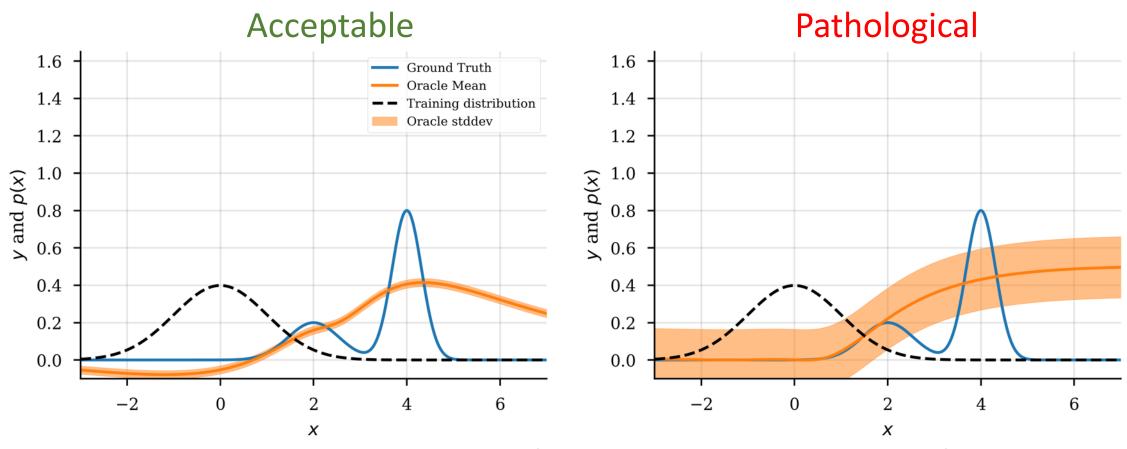
$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$





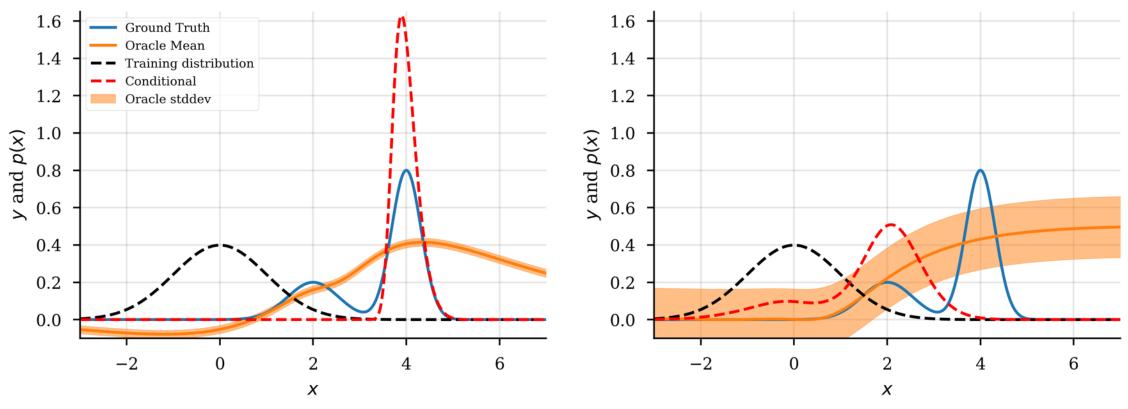
Many training examples





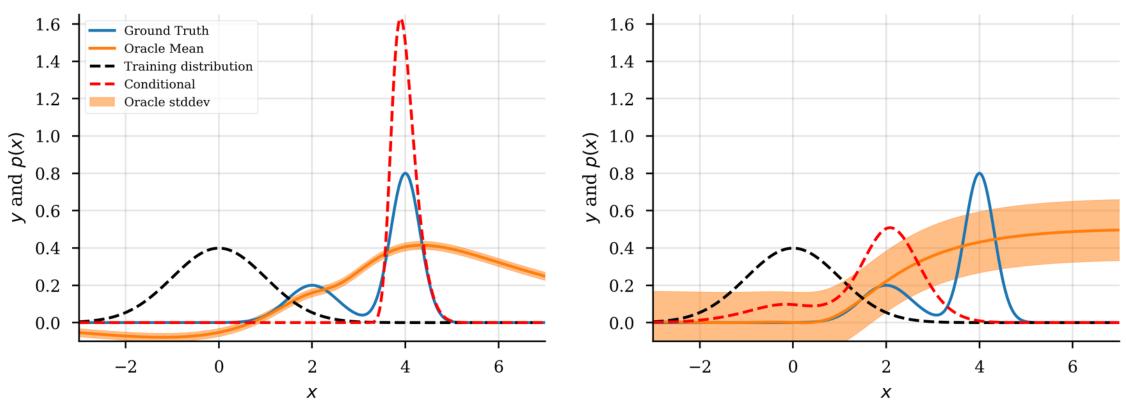
Idea: estimate training distribution of x conditioned on high values of oracle

## Fixing pathological oracles w/ conditioning



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## Fixing pathological oracles w/ conditioning



Idea: estimate training distribution of x conditioned on high values of oracle

Don't have access to training distribution, but can build a model  $p(\pmb{x}|\pmb{ heta}^{(0)})$  to approximate it

#### Previous formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$

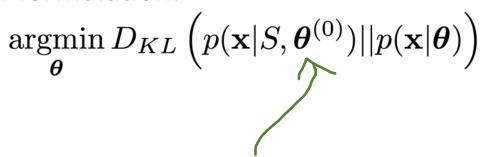


$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

Anneal and MC

$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

#### New formulation:



 $p(x|\boldsymbol{\theta^{(0)}})$  models the training distribution

#### Previous formulation:

$$\operatorname*{argmax}_{\boldsymbol{\theta}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$



$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

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$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

#### New formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmin}} D_{KL} \left( p(\mathbf{x}|S, \boldsymbol{\theta}^{(0)}) || p(\mathbf{x}|\boldsymbol{\theta}) \right)$$

$$\downarrow =$$

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right]$$

#### Previous formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$



$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

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$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

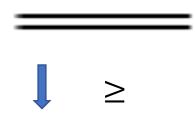
#### New formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmin}} D_{KL} \left( p(\mathbf{x}|S, \boldsymbol{\theta}^{(0)}) || p(\mathbf{x}|\boldsymbol{\theta}) \right)$$

$$= \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right]$$

Can't anneal when sampling dist. doesn't change!

#### Previous formulation:



$$\operatorname*{argmax}_{\boldsymbol{\theta}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

Anneal and MC

$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

#### New formulation:

argmin 
$$D_{KL}\left(p(\mathbf{x}|S, \boldsymbol{\theta}^{(0)})||p(\mathbf{x}|\boldsymbol{\theta})\right)$$

$$= \operatorname{argmax} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})}\left[P(S|\mathbf{x})\log p(\mathbf{x}|\boldsymbol{\theta})\right]$$

$$= \operatorname{argmax} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})}\left[\frac{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})}{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})}P(S|\mathbf{x})\log p(\mathbf{x}|\boldsymbol{\theta})\right]$$

Importance sampling proposal dist.

# Conditioning by Adaptive Sampling (CbAS)

#### Previous formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \log \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta})} \left[ P(S|\mathbf{x}) \right]$$



$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right].$$

Anneal and MC

$$\boldsymbol{\theta}^{(t+1)} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

New formulation:

$$\underset{\boldsymbol{\theta}}{\operatorname{argmin}} D_{KL} \left( p(\mathbf{x}|S, \boldsymbol{\theta}^{(0)}) || p(\mathbf{x}|\boldsymbol{\theta}) \right)$$

$$\operatorname*{argmax}_{\boldsymbol{\theta}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})} \left[ P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right]$$

$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \mathbb{E}_{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} \left[ \frac{p(\mathbf{x}|\boldsymbol{\theta}^{(0)})}{p(\mathbf{x}|\boldsymbol{\theta}^{(t)})} P(S|\mathbf{x}) \log p(\mathbf{x}|\boldsymbol{\theta}) \right]$$

Anneal and MC

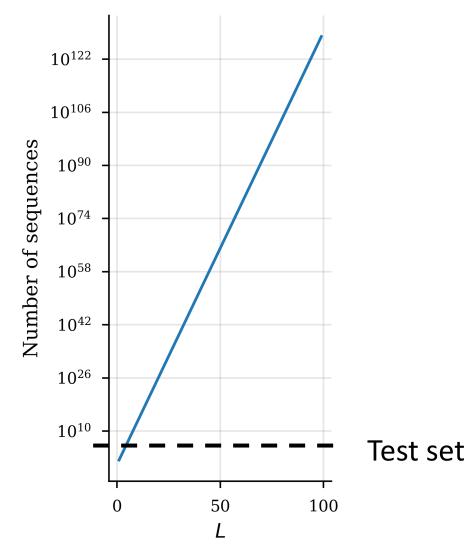
$$\underset{\boldsymbol{\theta}}{\operatorname{argmax}} \sum_{i=1}^{M} \frac{p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta}^{(0)})}{p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta}^{(t)})} P(S^{(t)}|\mathbf{x}_{i}^{(t)}) \log p(\mathbf{x}_{i}^{(t)}|\boldsymbol{\theta})$$

## Testing is fundamentally different

 We don't trust our oracle and generally can't query the ground truth

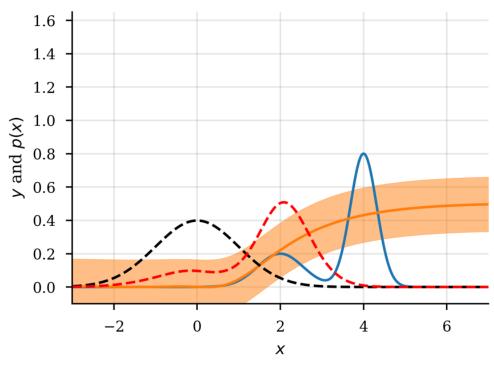
## Testing is fundamentally different

- We don't trust our oracle and generally can't query the ground truth
- We can't hold-out a test set of good sequences
  - Near-zero chance of any of these sequences being found by the method



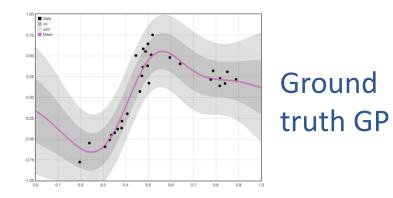
## Testing is fundamentally different

- We don't trust our oracle and generally can't query the ground truth
- We can't hold-out a test set of good sequences
  - Near-zero chance of any of these sequences being found by the method
- We can't use some canonical test function as the oracle
  - In our problem it is untrustworthy



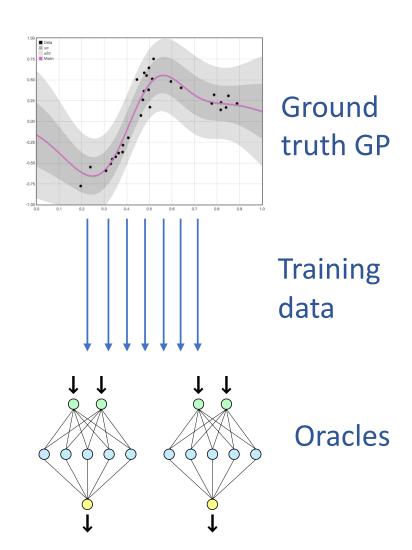
### Testing strategy

- Simulate a ground truth based on real data
  - → "Ground truth" is a GP mean function



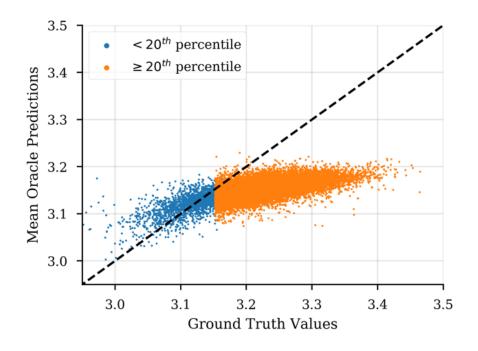
### Testing strategy

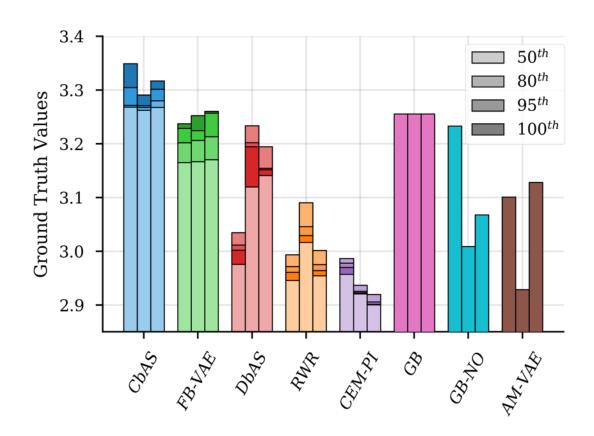
- Simulate a ground truth based on real data
  - → "Ground truth" is a GP mean function
- Ground truth vales values are sampled from the GP for given sequences
- Use these input-output pairs to train oracles.

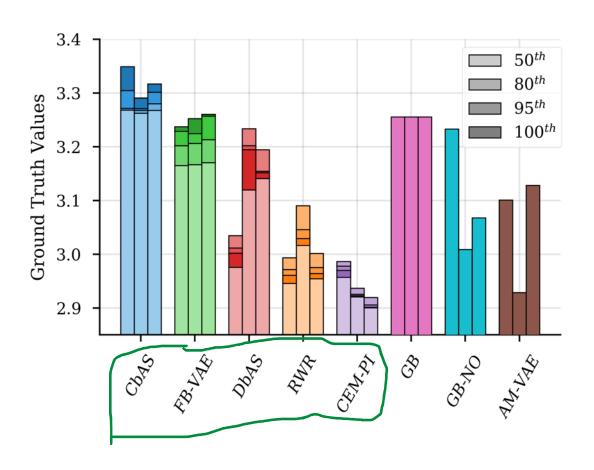


## Testing strategy

- Simulate a ground truth based on real data
  - → "Ground truth" is a GP mean function
- Ground truth vales values are sampled from the GP for given sequences
- Use these input-output pairs to train oracles
- Coerce training set so these oracles exhibit pathologies







#### Model-based optimizations

Use weighted ML updates with weights:

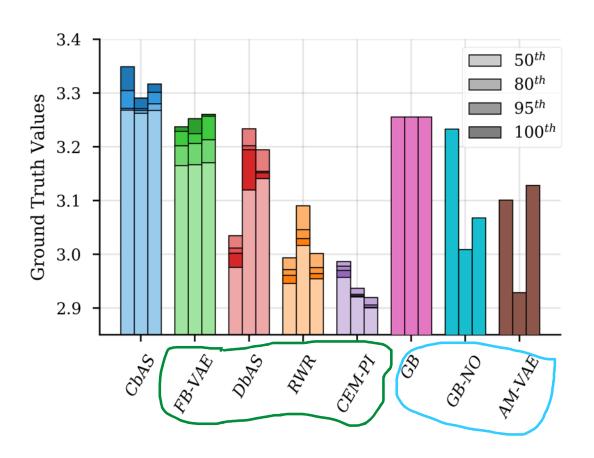
• CbAS: 
$$\frac{p(x|\theta^{(0)})}{p(x|\theta^{(t)})}P(S^{(t)}|x)$$

• DbAS:  $P(S^{(t)}|x)$ 

• RWR:  $e^{\alpha f(x)}$ 

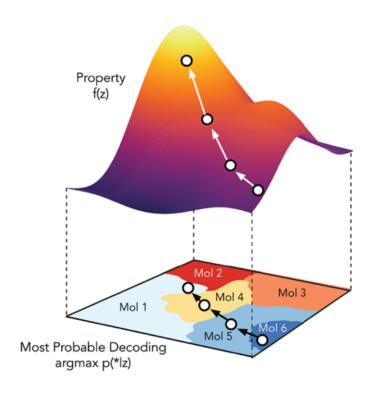
• CEM-PI:  $\mathbb{I}_{\{PI(x)>\gamma^{(t)}\}}(x)$ 

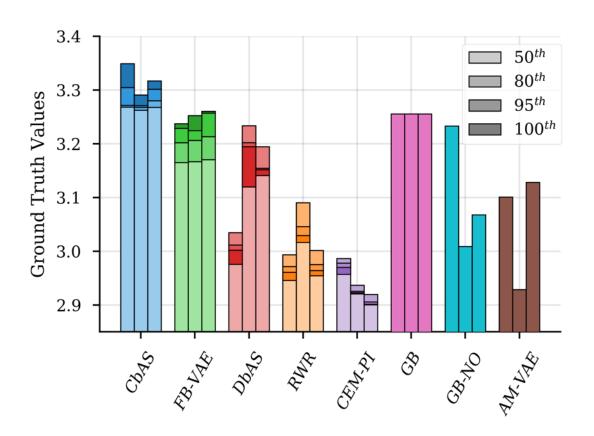
• FB-VAE:  $\mathbb{I}_{\{f(x)>\gamma^{(t)}\}}(x)$  w/ additional considerations



### Model-based optimizations

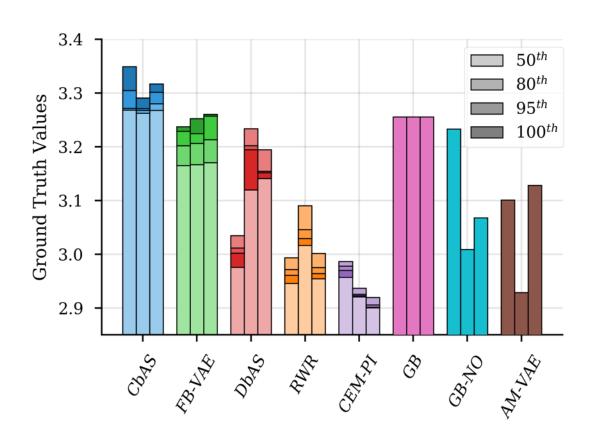
### Gradient descent on latent spaces



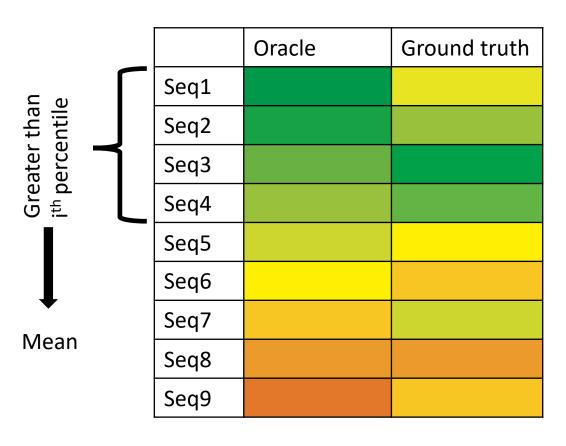


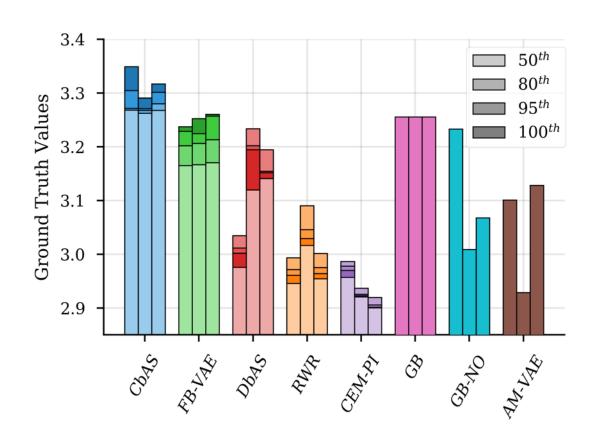
### What does each bar represent?

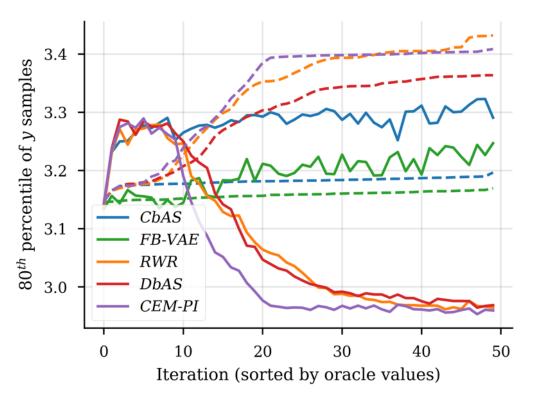
	Oracle	Ground truth
Seq1		
Seq2		
Seq3		
Seq4		
Seq5		
Seq6		
Seq7		
Seq8		
Seq9		



### What does each bar represent?







## Wrap-up

- Introduced a new model-based optimization method that is robust to pathological oracles
- Specifically targeted for discrete design problems
- Ongoing work to move beyond proof-of-principle:
  - Collaboration with wet-lab to perform end-to-end validation

### Thanks!

Funding:





