

ORIGINAL ARTICLE

Epidemiology and Genetics

A strategy for high-dimensional multivariable analysis classifies childhood asthma phenotypes from genetic, immunological, and environmental factors

Norbert Krautenbacher^{1,2} | Nicolai Flach^{1,2} | Andreas Böck³  | Kristina Laubhahn^{3,4} | Michael Laimighofer^{1,2} | Fabian J. Theis^{1,2} | Donna P. Ankerst^{2,5} | Christiane Fuchs^{1,2,6}  | Bianca Schaub^{3,4} 

¹Institute of Computational Biology, Helmholtz Zentrum München, German Research Center for Environmental Health GmbH, Neuherberg, Germany

²Technische Universität München, Center for Mathematics, Chair of Mathematical Modeling of Biological Systems, Garching, Germany

³Department of Pulmonary and Allergy, Dr. von Hauner Children's Hospital, LMU, Munich, Germany

⁴Member of German Lung Centre (DZL), CPC, Munich, Germany

⁵University of Texas Health Science Center at San Antonio, San Antonio, Texas

⁶Faculty of Business Administration and Economics, Bielefeld University, Bielefeld, Germany

Correspondence

Christiane Fuchs, Institute of Computational Biology, Helmholtz Zentrum München, German Research Center for Environmental Health GmbH, Neuherberg, Germany.

Email: christiane.fuchs@helmholtz-muenchen.de

and

Bianca Schaub, Department of Pulmonary and Allergy, Dr. von Hauner Children's Hospital, LMU, Munich, Germany.

Email: bianca.schaub@med.uni-muenchen.de

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Abstract

Background: Associations between childhood asthma phenotypes and genetic, immunological, and environmental factors have been previously established. Yet, strategies to integrate high-dimensional risk factors from multiple distinct data sets, and thereby increase the statistical power of analyses, have been hampered by a preponderance of missing data and lack of methods to accommodate them.

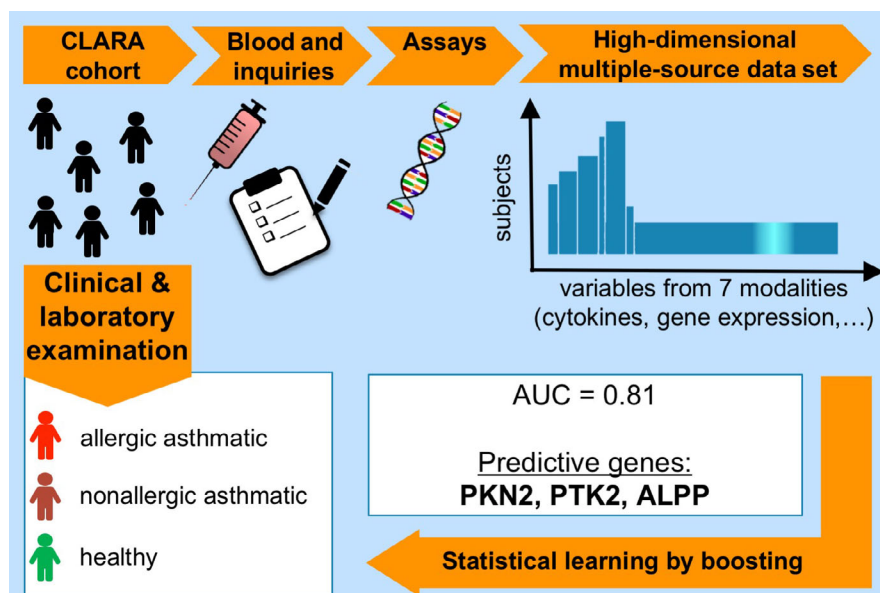
Methods: We assembled questionnaire, diagnostic, genotype, microarray, RT-qPCR, flow cytometry, and cytokine data (referred to as data modalities) to use as input factors for a classifier that could distinguish healthy children, mild-to-moderate allergic asthmatics, and nonallergic asthmatics. Based on data from 260 German children aged 4-14 from our university outpatient clinic, we built a novel multilevel prediction approach for asthma outcome which could deal with a present complex missing data structure.

Results: The optimal learning method was boosting based on all data sets, achieving an area underneath the receiver operating characteristic curve (AUC) for three classes of phenotypes of 0.81 (95%-confidence interval (CI): 0.65-0.94) using leave-one-out cross-validation. Besides improving the AUC, our integrative multilevel learning approach led to tighter CIs than using smaller complete predictor data sets (AUC = 0.82 [0.66-0.94] for boosting). The most important variables for classifying childhood asthma phenotypes comprised novel identified genes, namely PKN2 (protein kinase N2), PTK2 (protein tyrosine kinase 2), and ALPP (alkaline phosphatase, placental).

Conclusion: Our combination of several data modalities using a novel strategy improved classification of childhood asthma phenotypes but requires validation in external populations. The generic approach is applicable to other multilevel data-based risk prediction settings, which typically suffer from incomplete data.

KEYWORDS

childhood asthma, complex study design, immunology, machine learning, risk prediction



GRAPHICAL ABSTRACT

Statistical learning on immunological, genetic, and environmental data classifies asthma well. Risk estimation is most precise when incorporating all given data with the novel multi-modality strategy (area under the receiver operating characteristics curve = 0.81). Best predictors are three target genes of microarray data, comprising novel identified genes protein kinase N2, protein tyrosine kinase 2, and alkaline phosphatase, placental. These show the highest importance for childhood asthma classification. ALPP-alkaline phosphatase, placental; AUC-area under the receiver-operator-characteristics curve; CLARA-clinical asthma research association; PKN2-protein kinase N2; PTK2-protein tyrosine kinase 2; SNP-single nucleotide polymorphism.

1 | INTRODUCTION

Asthma, a complex chronic pulmonary disorder, is the most common airway inflammatory disease in children worldwide, with increasing prevalence. It is characterized by bronchial hyperresponsiveness and reversible airway obstruction, causing recurrent episodes of wheezing, cough, shortness of breath, and chest tightness.^{1,2} Several subphenotypes of childhood asthma were suggested in various epidemiological studies.^{3,4} However, clinical practice and also molecular studies still divide children into two main phenotypes, namely allergic and nonallergic asthma.^{5,6} Attempts were made to disentangle distinct underlying pathophysiological mechanisms, but were hampered by the complex nature of the disease.⁶⁻⁹ While singular targets were identified, one could not consistently pinpoint a reliable pattern of relevant pathways critical for asthma phenotype differentiation and in the long-term potentially patient-tailored treatment of the disease. However, this is important as to date, several children with asthma are not well controlled, potentially due to uniform, non-patient-specific therapies with mainly steroids.

Omics data, such as genomics and transcriptomics, have become increasingly available in human cohorts and thus more critical for understanding the pathogenesis of childhood asthma.¹⁰ Inherent high dimensionality, incomplete data, and multiple platforms make the analysis of prediction models complex. Reliable analysis strategies for multi-omics data from multiple platforms in large cross-sectional studies are urgently needed to predict the risk of this multifaceted disease. Tools for integration of multiple omics data sets exist in literature¹¹ but are often restricted to analyzing correlation structures rather than building multivariable prediction models. Methods have been proposed to do so, that

is, using several modalities for prediction.¹² Acharjee et al¹³ use the machine learning method random forest and preselect significant variables. Zhao et al¹⁴ analyze each modality separately and merge the single components. Boulesteix et al¹⁵ incorporate each modality via penalized regression estimating weights for each modality. However, successful solutions are not yet available for cases where different modalities are assessed for different individuals. Strategies to build and validate multivariable prediction models incorporating all individuals and all variables simultaneously are needed for classifying asthma in children.

In this study, we propose a novel approach to optimize prediction of childhood asthma phenotypes when different modalities are used as input factors. Prediction in the context of this paper refers to describing and distinguishing childhood asthma phenotypes in terms of classifying them into the corresponding clinical phenotype category rather than predicting the development of asthma. Our data include questionnaire, clinical diagnostic, genotype, expression microarray, quantitative real-time RT-PCR (RT-qPCR), flow cytometry, and cytokine secretion data. Combining multilevel data types by a reliable analysis strategy for large human cohorts will contribute to detailed understanding of childhood asthma, potentially relevant for novel therapeutic strategies. The strategy can also be translated into numerous other complex diseases.

2 | METHODS

2.1 | Study population

Children between 4 and 15 years from southern Germany were recruited in the University Children's Hospital Munich from the CLARA/

CLAUS (Clinical Asthma Research Association) study⁶ in three clinical groups, namely healthy children (HC), mild-to-moderate allergic asthmatics (AA), and nonallergic asthmatics (NA). Parents completed a detailed questionnaire assessing health data on allergy, asthma, and socioeconomic factors. Asthmatic patients were diagnosed according to GINA guidelines.¹⁶ Inclusion criteria for asthmatics were classical asthma symptoms, including at least three episodes of wheeze and/or a doctor's diagnosis and/or history of asthma medication in the past and lung function indicating significant reversible airflow obstruction according to American Thoracic Society (ATS)/European Respiratory Society (ERS) guidelines.¹⁷ Allergy was defined based on a positive specific IgE level in accordance with clinical symptoms. Blood specimen was collected during the children's recruitment and processed identically.

2.2 | PBMC isolation, RNA and DNA extraction

Peripheral blood mononuclear cells (PBMCs) were isolated within 24 hours after blood withdrawal, cultured in X-Vivo (48 hours) unstimulated (U), stimulated with plate-bound anti-CD3 (3 µg/mL) plus soluble anti-CD28 (1 µg/mL), lipid A (LpA, 0.1 µg/mL), or peptidoglycan (PGN, 1 mg/mL, OR) at 37°C. Cell pellets were used for RNA isolation utilizing the RNeasy Mini Kit (Qiagen, Hilden, Germany), and supernatants were frozen at -80°C. Genomic DNA was extracted from whole blood (Flexigene DNA-Kit, Qiagen).

2.3 | Modalities

We investigated seven data modalities: questionnaire, diagnostic, genotype, microarray, RT-qPCR, flow cytometry, and cytokine data. Diagnostics included weight, height, blood count, immunoglobulins, CrP and IL-6 as well as FeNo.

2.4 | Genotyping

Extracted DNA was genotyped for 101 loci using matrix-assisted laser desorption/ionization time-of-flight-mass spectrometry (Sequenom, Inc., San Diego, CA). Deviations from Hardy-Weinberg equilibrium were assessed for quality control of genotyping procedures. Loci were selected based on known biological relevance and genome-wide association study results.¹⁸

2.5 | Microarrays

RNA of PBMC from a subgroup (14AA/8NA/14HC), comparable to the whole population, was analyzed by Affymetrix-GeneChip® Human-Gene 1.0 ST-arrays. Quality of scanned arrays was checked by MvA, density, RNA degradation plots, using R and Bioconductor.^{19,20} Robust multichip averages were used for background correction, normalization, and control of technical variation.

2.6 | RT-qPCR, flow cytometry, and cytokines

Isolated RNA was processed (1 µg) with reverse transcriptase (Qiagen). Gene-specific PCR products were measured by CFX96

TouchTM Real-Time PCR Detection System (Bio-Rad, Munich, Germany) for 40 cycles. Subpopulations of 2.5×10^6 PBMC were counted on a FACSCanto II flow cytometer (Becton Dickinson). Cytokine levels were determined in supernatants of cultured PBMCs with Human Cytokine Multiplex Assay Kit (Bio-Rad) using LUMINEX.

2.7 | Computational and statistical analysis

The statistical analyses were performed with R software.¹⁹ Details of this section are provided in the article's Supplement. The complex sparse data structure required strategies for handling missing values. Variables containing more than 25% missing values within one modality data set were removed. Remaining missing values were handled via multiple imputation²¹ (without using any information on the outcome variable) since we assumed missingness at random. This yielded a basic structure of the full data set (Figure 1). We could rule out the possibility that this remaining complex missing data suffered from sample selection bias.⁶ The intersection data set containing complete observations from all modalities embraced 33 children.

For classification of the three categorical outcome variable with categories AA, NA, and HC, we utilized four state-of-the-art classification algorithms suitable for high-dimensional predictors: the least absolute shrinkage and selection operator (LASSO) and elastic net,²² both representing penalized regression methods (in our case multi-class logistic regression); and random forest²³ and (stochastic gradient) boosting,²² both machine learning ensemble methods based on decision trees.

The area under the receiver operating characteristics curve (AUC) was used as metric for comparing prediction accuracy.²⁴ As we compared three outcome categories instead of the standard number two, we obtained an overall AUC by calculating a weighted average over the three one-category-vs-all-categories combinations.^{24,25} Prediction models were validated via leave-one-out cross-validation (Figure S1).

For the complex data structure, we utilized two standard modeling strategies and combined them to a novel one. We compared the resulting three approaches to the four mentioned statistical learning approaches (in short: LASSO, elastic net, random forest, boosting). In Strategy A, each modality was analyzed independently, so that all observations were used but training and validation were possible only modality-wise. Strategy B is a complete case model, that is, we used only complete observations where all seven modalities were measured. Here, all modalities were analyzed at once, but only the completely measured cases were left for analysis. The newly developed Strategy C combined the former two: Classifiers were trained on each modality separately in a first step on a training data set. Applying an inner validation, each modality obtained an optimized weight. The weighted classifiers were combined to a single prediction model, which was evaluated on the complete observations. The three strategies are illustrated in Figure 2.

3 | RESULTS

Two hundred and sixty individuals of the CLARA/CLAUS population with well-defined phenotypes (AA/NA/HC) in total were available for

FIGURE 1 Structure of the given data after imputation within each modality. The blue-colored areas depict the given data values (all white areas correspond to missing data). The given data consist of seven groups of variables of the same type (modalities). There are only few subjects containing data for all modalities. The given gene expression by microarray data is the restricting component regarding complete cases and contains the most variables (reduced in figure for illustration reasons)

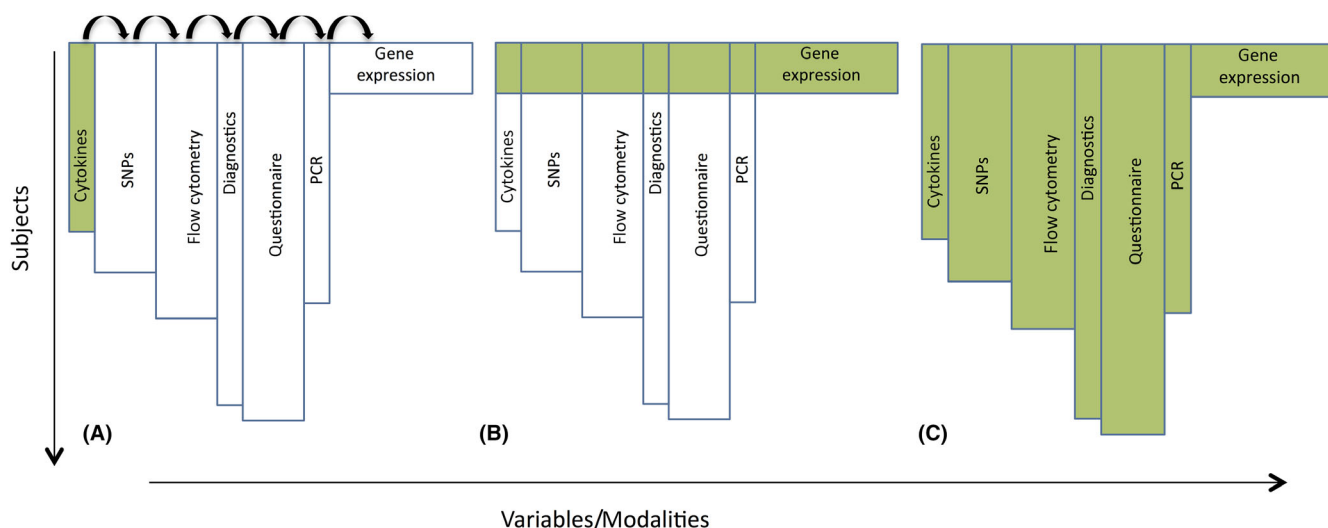
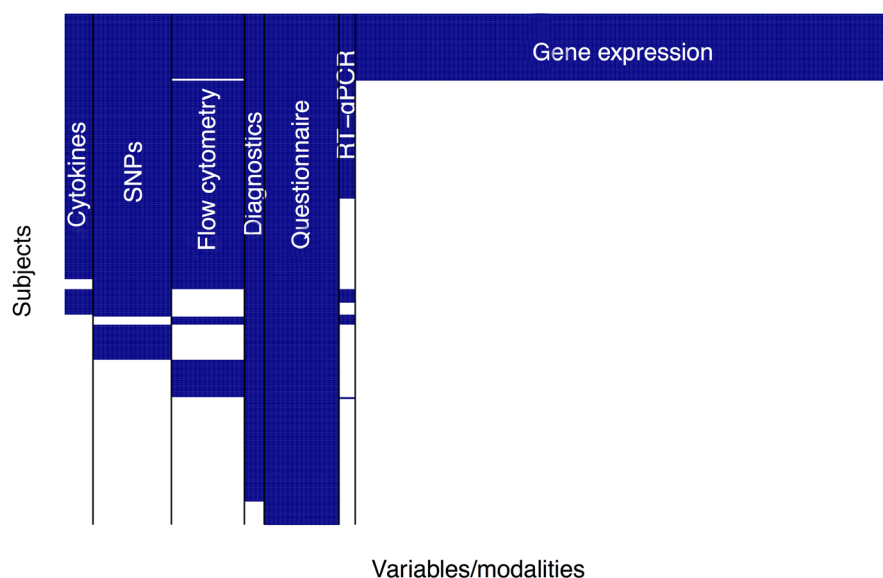


FIGURE 2 Schematic illustration of data partitions taken into account for prediction modeling at a time. A, All observations per modality were included, but training and validation were done separately for each block. B, Only complete observations were used, and classifiers were trained on all modalities at once. C, All modalities and all observations were incorporated in a single prediction model and validated on complete observations

the present analyses. AA cases (47%), NA cases (11%), and HC (43%) in the data differed with respect to variables from seven data modalities (Table S4). Full information on all variables was available for 33 children. The most complete modality was the questionnaire with all 260 individuals being measured. The smallest modality data set regarding the number of measured individuals was the microarray data set with 36 observations. The remaining modality data sets, cytokines, flow cytometry, diagnostics, questionnaire, and RT-qPCR contained 148, 172, 162, 248, and 107 observations, respectively (Table S4).

3.1 | Prediction modeling

For preventing from severe overoptimistic bias regarding performance of a best model, we report results for all models^{26,27}:

Strategy A performed prediction on single modalities separately (Figure 2A). On a stand-alone basis, there was no discriminatory power shown for any classifier on flow cytometry (AUC for best classifier boosting 0.54 [0.45-0.64]) and RT-qPCR (AUC for LASSO 0.47 [0.36-0.59], Figure 3A). Here, all CIs crossed the AUC = 0.5 line, indicating that the prediction models did not do better than random guessing. There were moderate performances (mean AUC less than 0.7) for cytokines (boosting 0.60 [0.51-0.70]), SNPs (random forest 0.66 [0.57-0.75]), and diagnostics (LASSO 0.69 [0.61-0.75]). Mean AUCs higher than 0.7 were yielded by modalities environment with an AUC for boosting of 0.75 [0.69-0.82] and microarray with an AUC of 0.74 and a comparatively large confidence interval [0.54-0.90] (Figure 3A).

Strategy B considered only observations with values of all modalities given (Figure 2B) and achieved a higher AUC than Strategy A

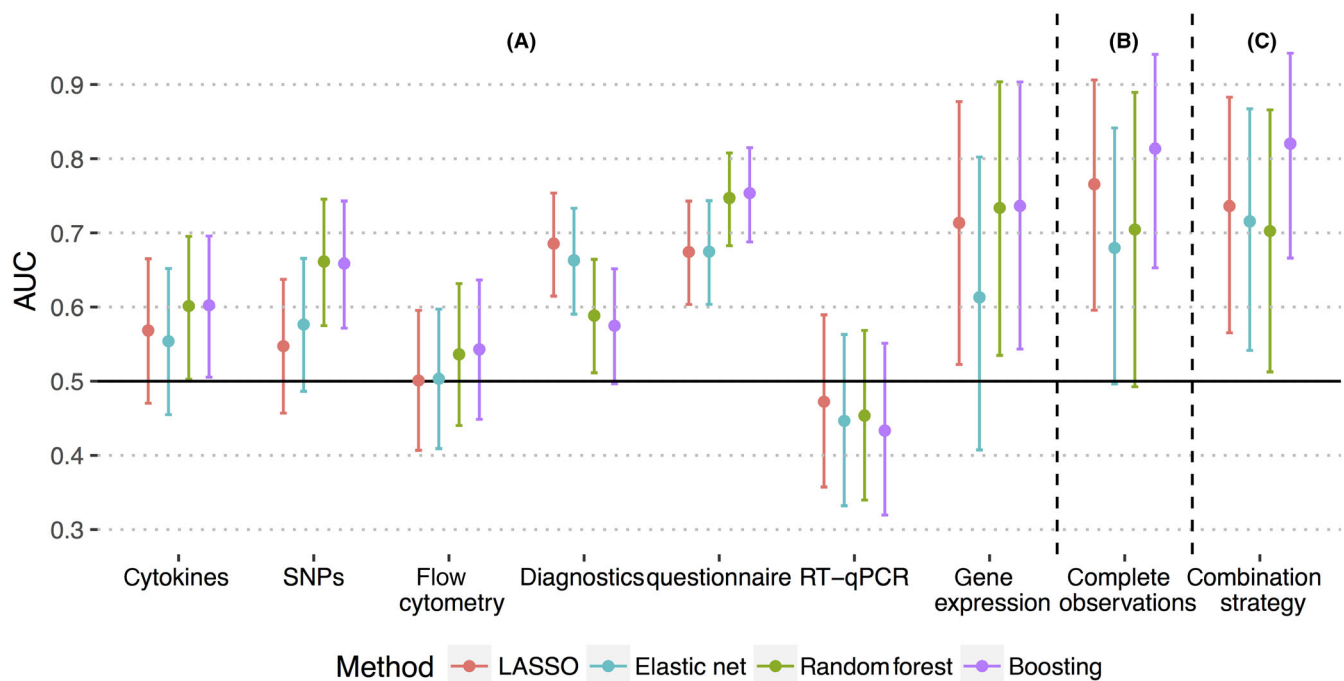


FIGURE 3 Comparison of prediction for different modalities for different statistical methods and strategies. A, Performance of prediction models on each modality analyzed separately (Strategy A). B, Performance for complete case model (Strategy B). C, Performance of combination strategy (Strategy C)

for LASSO (0.77 [0.60-0.91]) and boosting (0.81 [0.65-0.94], Figure 3B), again with large confidence intervals.

Strategy C combined A and B. Here, as in B, boosting outperformed the other classifiers clearly with an AUC of 0.82 [0.66-0.94] (Figure 3C). Performance did not significantly increase from Strategy B to C. However, the classifiers' variance for C decreased slightly as shown by the narrower confidence intervals (Table S1).

3.2 | Variable importance

Strategy B presents a reasonable trade-off between convenient interpretability and good prediction performance. Hence, we investigated its best prediction model with respect to its most important predictor variables. For meaningful interpretation, we considered annotated genes only for the microarray modality set here.

Figure 4 shows the performance of the refitted modified model, that is, Strategy B with annotated genes only. Boosting, which originally performed best (AUC = 0.81 [0.65-0.94]), predicted slightly worse in the modified version (AUC = 0.77 [0.58-0.93]). Here, LASSO performed similarly to boosting (AUC = 0.77 [0.60-0.91]). Therefore, we analyzed the most important variables of both classifiers. As we based our investigations on variable importance on the two prediction models, we looked in detail at the sensitivities and specificities in terms of ROC curves for these two models (Figure 5); even though the overall AUC was equal in both prediction models, their values differed regarding their one-vs-all comparisons. Generally, the predictive quality was higher for discriminating healthy controls from both kind of asthmatics (Figure 5A) and for discriminating allergic asthmatics

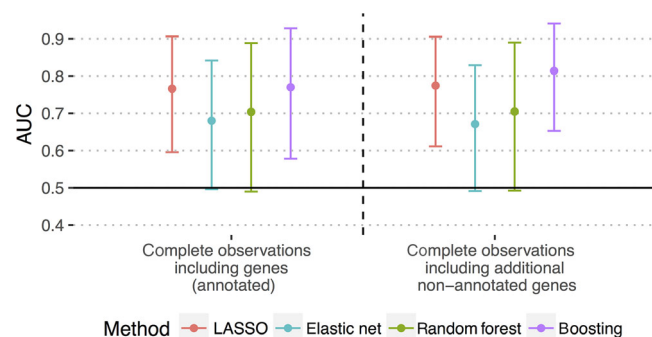


FIGURE 4 Performance of prediction models on the 33 complete cases (Strategy B). The procedure was run twice—once the modified model including genes which only contained annotated genes (left), once the original model including nonannotated genes in addition (right). The AUCs are calculated as the average over the 5 imputations; the error bars show 95% bootstrap confidence intervals

from healthy controls and nonallergic asthmatics (Figure 5B) than for discriminating nonallergic asthmatics from healthy controls and allergic asthmatics (Figure 5C) (for boosting: AUC = 0.79 for HC vs all, AUC = 0.78 for AA vs all, AUC = 0.72 for NA vs all).

Over all imputations, LASSO selected 22 non-highly correlated variables, which were exclusively genes from the microarray modality (Table S2, Figure 6B). In contrast, boosting used all variables by preferring and ranking them according to their importance without excluding correlated variables. Here, we took those 50 variables into consideration which were ranked highest (Figure S2). The selection contained variables from modalities microarray, cytokines,

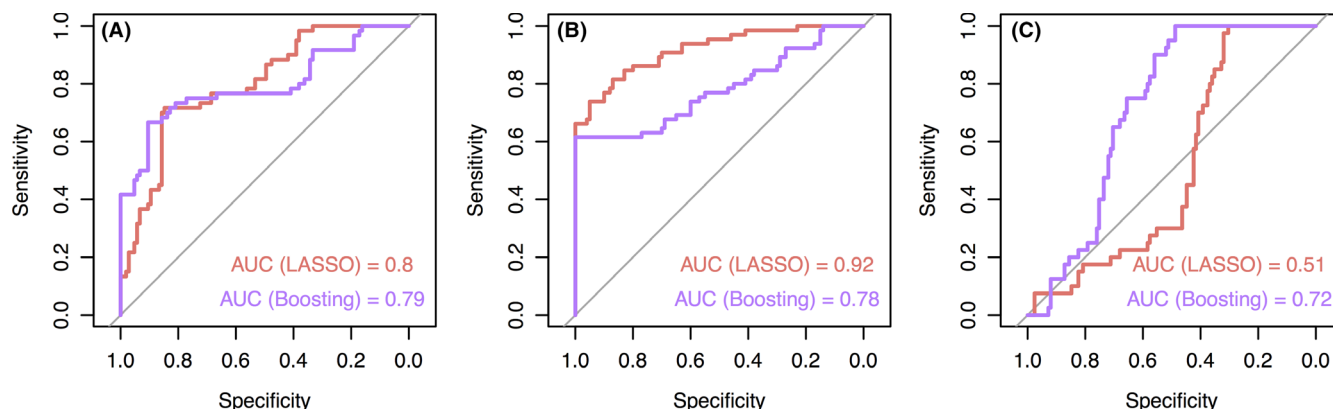


FIGURE 5 Sensitivities and specificities in terms of ROC curves for the two best-performing prediction models, LASSO and boosting, on the 33 complete cases (Strategy B), when all variables were used but nonannotated genes were excluded. ROC curves were calculated separately (aggregated over all 5 imputations) as (A) Healthy controls (HC) vs all others, (B) Allergic asthmatics (AA) vs all others and (C) Nonallergic asthmatics (NA) vs all others. The overall AUC of 0.77 for both prediction models is a weighted average over the three single AUC comparisons. The weights correspond to the proportions of HC (0.36), AA (0.39), and NA (0.24), respectively

diagnostics, environment, and RT-qPCR (Table S3, Figure 6A). The two lists overlapped in three variables, illustrated by Figure 6C and Tables S2 and S3, all of them were genes from the microarray modality: *PKN2*, *PTK2*, and *ALPP*. Thus, we considered these as model-independent most important variables for prediction of childhood asthma.

A wider overlap could be determined with more relaxed assumptions (s. details in Table S5 and Figure S3), that is, when variables in the two sets were considered as corresponding to each other when their correlation coefficient exceeded a predefined threshold (Figure S2). Besides breastfeeding, other characteristics considered as potential confounders in a standard analysis (such as age and sex) did not show high variable importance.

4 | DISCUSSION

This study contains a novel proposal for prediction analyses of childhood asthma using cytokine, genotype, flow cytometry, diagnostic, questionnaire, RT-PCR, and microarray data simultaneously. Many studies on childhood asthma currently analyze phenotypes based on assessment of singular measurements only.²⁸

Combining several data types has optimized prediction of childhood asthma phenotypes in the CLARA study. The most important variables for prediction of childhood asthma phenotypes comprised novel identified genes, namely *PKN2* (protein kinase N2), *PTK2* (protein tyrosine kinase 2), and *ALPP* (alkaline phosphatase placental).

The need for a new strategy arose from the complex data design with seven groups of variables (modalities) of various dimensions on the one hand, and the comparably rare number of complete cases, where observations were given for all modalities, on the other side. The novel strategy incorporated all individuals and all variables simultaneously. The employed classifiers (LASSO, elastic net, random forest, boosting) were capable of handling biomedical data difficulties

such as highly correlated and large numbers of variables, possibly exceeding the number of observations, and of filtering important variables from big amounts of noisy variables, which is especially important for the huge amount of predictor variables and the additional heterogeneity in the variables.

4.1 | Prediction by seven modalities—best prediction obtained by boosting

The single-modality approach (Strategy A) showed differences in prediction quality for the various modalities and four classifiers. Prediction was unambiguously successful for environment and microarray, partly successful for cytokines, genetics, and diagnostics, and unsuccessful for flow cytometry and RT-qPCR. This is crucial as several studies are analyzed based on singular modalities.

The complete case approach (Strategy B) proved that combining all variables of all modalities to one model is more predictive than using only single modalities.

Both strategies were trade-offs between using all observations per modality and using all modalities simultaneously. Combining both aspects led to the novel combined approach (Strategy C), using the complete data for the training process (Figure 2C) by training a classifier and optimizing a weight via internal model validation for each modality separately in a first step and aggregating all established components in a second step (Figure S1). This strategy tended to decrease the variability of asthma prediction on independent data (Table S1). Thus, including not only all data modalities but also all observations per modality, as Strategy C does, may offer the chance to improve precision in risk estimates for asthma rather than it is possible by using, for example, only clinical or only diagnostic measures, or otherwise using all possible modalities but taking only those observations into account where all values for all these modalities are measured. Even though the decrease in the variability in terms of smaller confidence intervals was small in our data, in further

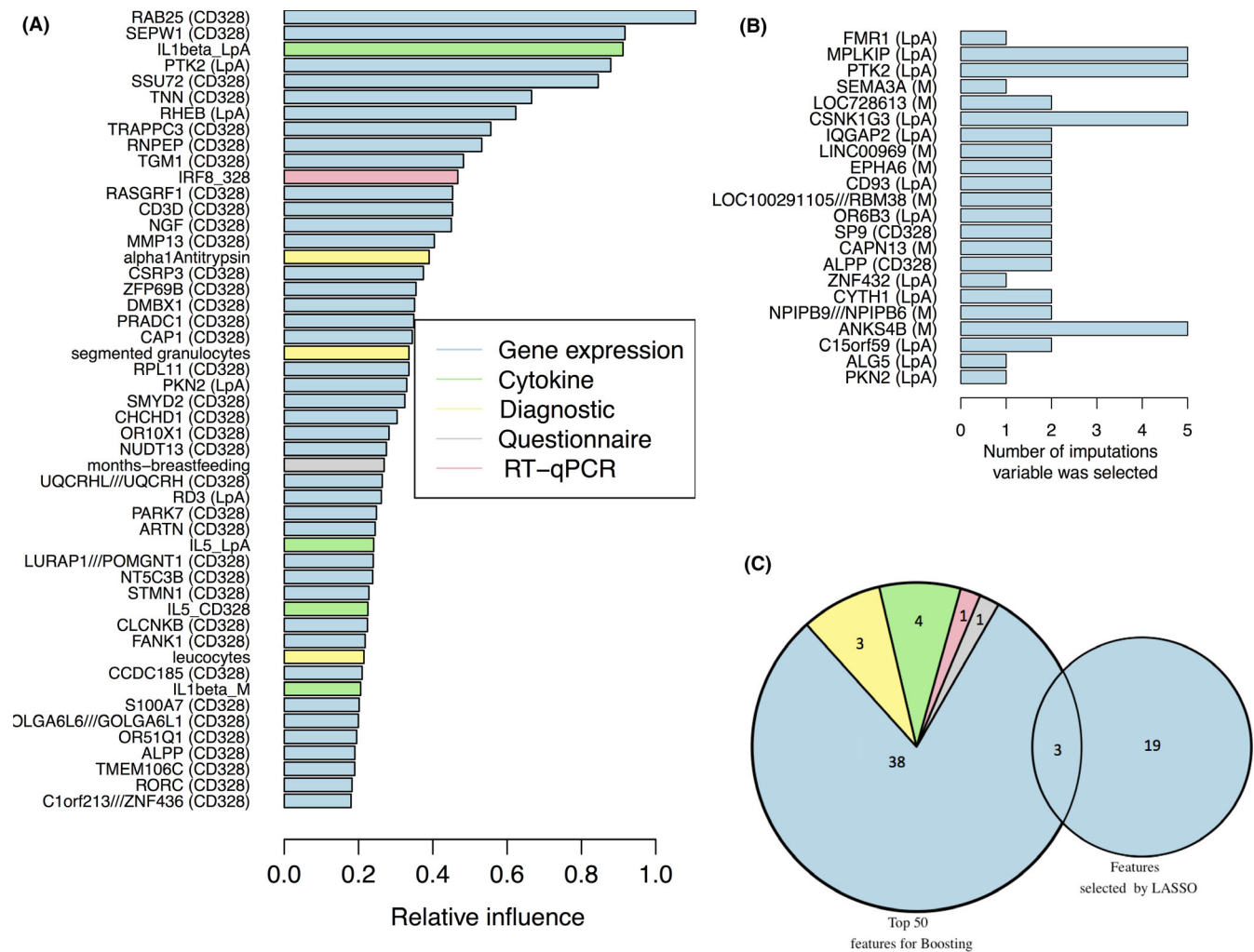


FIGURE 6 Variable importance for best models on complete observations. Genes are denoted by their names with the type of stimulation in parentheses. A, Boosting variable importance: Variables ranked under the top 50 by boosting in the complete case model averaged over all five imputations. B, LASSO-selected variables: Variables selected by LASSO in the complete case model over all five imputations. C, Venn diagram/pie charts for sets of variables ranked highest by boosting (50 variables) and of variables selected by LASSO (19 variables). Three variables (genes) were selected in both prediction models

applications, the strategy will generally guarantee at least as good precision as Strategy B, as more information in the data is used. The strategy is especially advantageous when the number of complete cases is substantially smaller than the number of overall individuals in the study. It may even be the only solution when this number is too small for Strategy B.

Boosting showed best performance for both Strategies B and C (Figure 3B/C). This method is convenient for clinical data sets where a multitude of immune-related measurements are available, but missing or small numbers of subjects pose a problem for common analysis strategies.

4.2 | Contributinal influences—gene expression is most predictive

Prediction on complete cases using annotated genes only was comparable to the original model using also nonannotated genes and yielded high interpretability regarding the most important variables

for prediction. We thus repeated prediction by Strategy B on the adjusted selection of genes. Evaluation by two conceptually different methods, the variable selection via LASSO and the relative influence determined by decision trees in the framework of boosting, yielded three model-independent most important variables for prediction: the genes *PTK2*, *PKN2*, and *ALPP*.

PTK2, a member of focal adhesion kinase (FAK), encodes a cytoplasmic protein tyrosine kinase that localizes to focal adhesions and contributes to integrin-mediated cell processes related to cell survival. The activation of this gene regulates a wide variety of cellular responses and is assumed to be important in the early step of cell growth and intracellular signal transduction pathways.²⁹ Although tyrosine kinases play an important role in several pulmonary mechanisms like in airway hyperresponsiveness and airway remodeling, no correlation between *PTK2* gene and asthma has been described so far.³⁰ *PKN2*, also called protein kinase C-related kinase 2 (*PRK2*), is a Rho target protein which regulates the apical junction formation in human bronchial epithelium. It has been shown critical for human

cancer and would represent a novel gene pathway potentially relevant for childhood asthma.³¹ *ALPP* is a gene which encodes the placental alkaline phosphatase that catalyzes the hydrolysis of phosphoric acid monoesters and was previously identified to be potentially involved in recurrent spontaneous abortion.³² We acknowledge that the identification of the novel genes *PKN2*, *PTK2*, and *ALPP* is based on a limited number of children and requires confirmation in future cohorts. Although these three genes have not been associated with childhood asthma yet, the findings in this study could be a first hint for future investigations.

Further model-specific variables contributing to prediction were obtained (Tables S2, S3). Contrary to the LASSO model which only labeled genes as most important, boosting found variables also from other modalities. One of them is the number of months of breastfeeding. This may have an influence on asthma, however can be a case of translucent correlation since mothers with family history may be biased in their decisions for breastfeeding. Besides this, selected cytokines such as IL-1 β and IL-5, diagnostics variables, and RT-qPCR variables such as *IRF8* have been identified as important by boosting (Figure 6A).

In our results, no genotype variables (SNPs) turned out to be important for prediction. This is not surprising as in our and in previous analyses SNPs on a stand-alone basis did not exceed AUC values of around 0.60.¹⁸ The low predictive effects of SNPs may be covered by effects from other modalities in our analysis.

4.3 | Prediction techniques—using well-established algorithms and all data information

We have used four of the most powerful instruments for prediction in terms of classification from regularization regression methodology to machine learning. In practice, classical approaches as (multivariable) nonpenalized logistic regression can bias parameter estimates and make models instable when variables are highly correlated. Furthermore, there is no maximum-likelihood estimator when the number of variables exceeds the number of observations. Particularly the microarray data set represents both difficulties. Penalized regression, such as LASSO and elastic net, solves these problems: Variable selection generally ensures stability and prevents from overfitting.

Conceptually different but equally sufficient prediction methods are ensembles of decision trees, commonly random forest and boosting, as used here. Both belong to the most popular methods in machine learning and are now used in immune-related analysis. They can handle highly correlated variables and high-dimensional data as well and incorporate interactions between contributing variables. The ensembling principle combines many decision trees at once and thus makes the two methods highly robust.

Applying efficient classification algorithms in combination with running and comparing three modeling strategies complements the methodology of predicting childhood asthma: Multi-omics approaches for childhood asthma have been proposed³³ but rather for finding associations than for building multivariable prediction models. Predicting on each modality separately revealed first answers on the predictive power of each modality. However, this ignored the multivariate

structure between the modalities and could hence cause an information loss. The obvious solution to only use complete observations with respect to all modalities, again, came at the cost of a lack of information due to a smaller number of observations. Prediction seemed complete and fully efficient only if all variables and all observations were included in the analysis. Our novel approach, combining weighted prediction scores obtained from the full information of each modality, fulfilled this requirement.

The rigorous use of cross-validation performance to select optimal models brings some limitations, though. Single variables found to be relevant for prediction have no *P*-values attached. Although there are concepts to derive them empirically, their validity is doubtful in the context of statistical modeling with intense variable selection. The different prevalence of phenotypes affected the ability of the model to discriminate between HC, AA, and NA. The smallest group, NA, could not be identified satisfactorily in the presented three-class prediction model, and further efforts are needed to improve this behavior. As another consequence of small sample sizes, we focused on the assessment of main clinical phenotypes and suggest in-depth analysis of additional subgroups such as distinct wheeze and asthma phenotypes in larger studies.

For predicting asthma from seven modalities from genetics, immunology, and environment, we applied robust classification algorithms in concordance with strategies for fully exploiting all information of the data. Penalized regression methods complemented with machine learning approaches have not been used in this context so far and should be considered as efficient prediction methods for this kind of application and beyond. Prediction analysis on incomplete data with respect to different modalities is feasible with certain strategies. We developed a novel strategy combining all information from the data leading to smaller prediction variability. However, the sufficient performance of the complete case prediction model suggests focusing future data collection on enriching complete observations rather than enlarging the number of (at least partially) investigated individuals in total. This is important and requires a strict and thorough recruiting protocol, which is particularly difficult in children and if multicenter studies are envisioned.

Microarray data in terms of three target genes responsible for integrin-mediated cell processes, regulation of apical junction formation in human bronchial epithelium, and placental alkaline phosphatase are predictive for asthma independently of the model approach, even though model-specific results show contributions from other modalities, such as breastfeeding months, IL1-beta and IL-5 cytokine and *IRF-8* gene expression.

For the future, we suggest to implement our novel analysis strategy to more comprehensively understand and analyze complex human immune regulation with respect to childhood asthma phenotypes. The method is also applicable for other cohort studies aiming to assess multi-omics data sets in medium or large cohort studies. Further, when more data like in the given study can be made available, there is high potential for building and improving current risk tools for childhood asthma which can be optimized by distinguishing for pairs of outcome categories as in Ref. 34.

In conclusion, with our approach of combining seven data modalities (cytokines secretion, candidate SNPs, flow cytometry, clinical diagnostics, questionnaires, RT-qPCR gene expression, and microarray gene expression) using a novel strategy, it was possible to improve the classification of childhood asthma phenotypes in contrast to using only single aspects of the data. A rigorous cross-validation scheme was implemented to assess the performance. Of note, a validation in external populations is important. This generic approach is applicable to other risk prediction or classification settings with incomplete data sets, typically arising in circumstances where collection of specimen depends on clinical feasibility and availability of advanced laboratory techniques. The outlined strategy of this manuscript offers the chance to overcome these challenges and provides a quantitative method making use of the entire information at hand.

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CONFLICTS OF INTEREST

The authors declare that they have no conflicts of interest.

AUTHOR CONTRIBUTIONS

BS, AB, and KL designed and implemented the CLARA study. NK and NF performed the statistical analyses. CF supervised the statistical analyses. AB, ML, FJT, and DA advised with respect to statistical questions. NK, AB, CF, and BS drafted the manuscript for important intellectual content.

ORCID

Andreas Böck  <https://orcid.org/0000-0002-4511-7769>

Christiane Fuchs  <https://orcid.org/0000-0003-3565-8315>

Bianca Schaub  <https://orcid.org/0000-0003-1652-8873>

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SUPPORTING INFORMATION

Additional supporting information may be found online in the Supporting Information section at the end of the article.

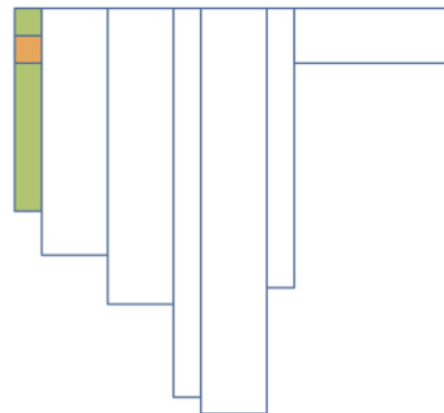
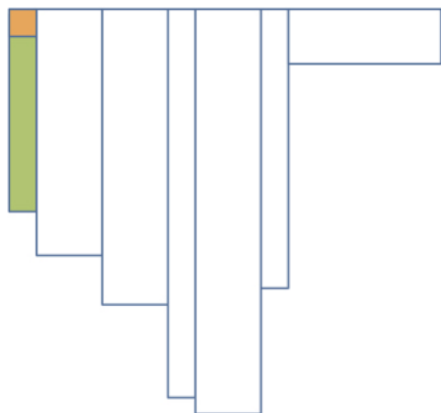
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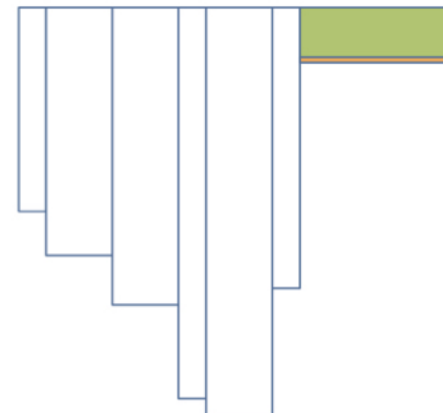
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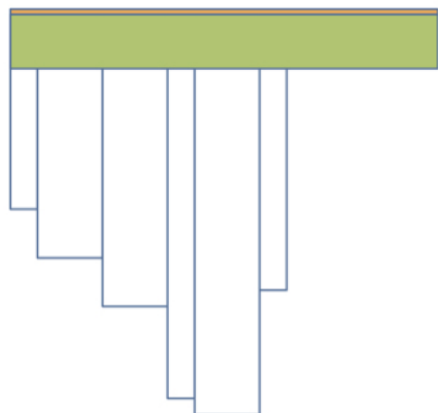
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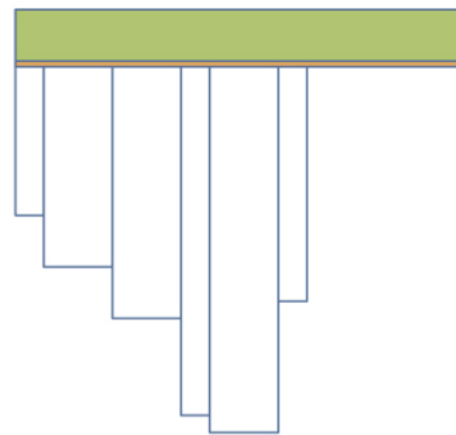
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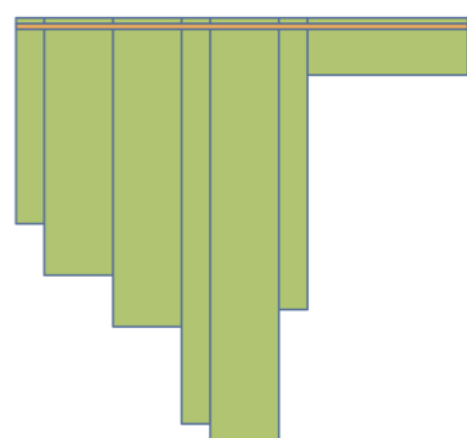
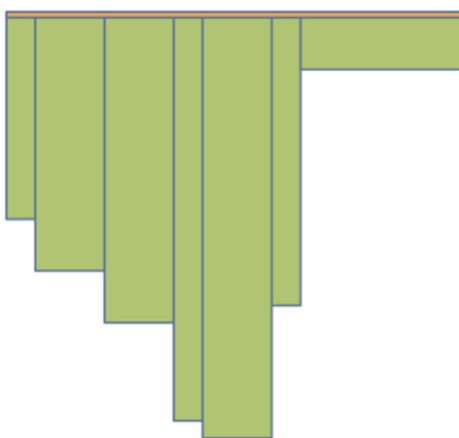


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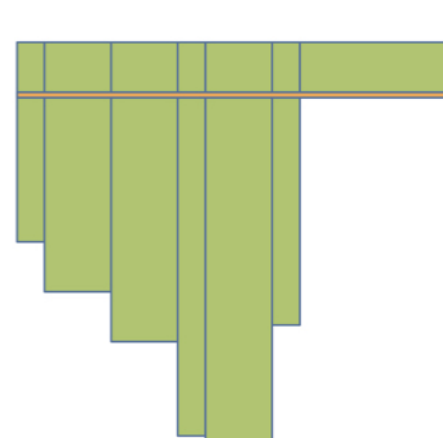


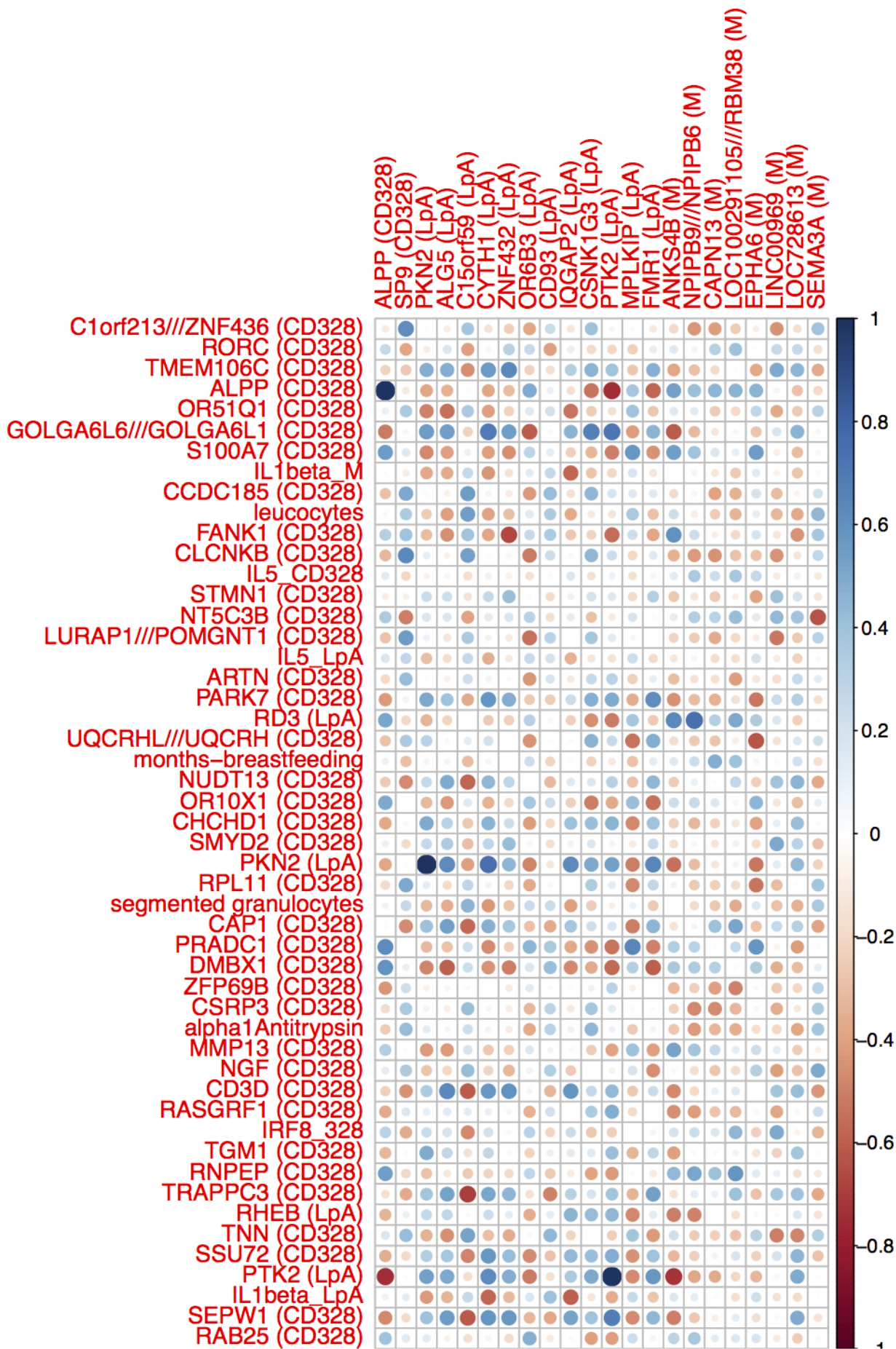
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Training set

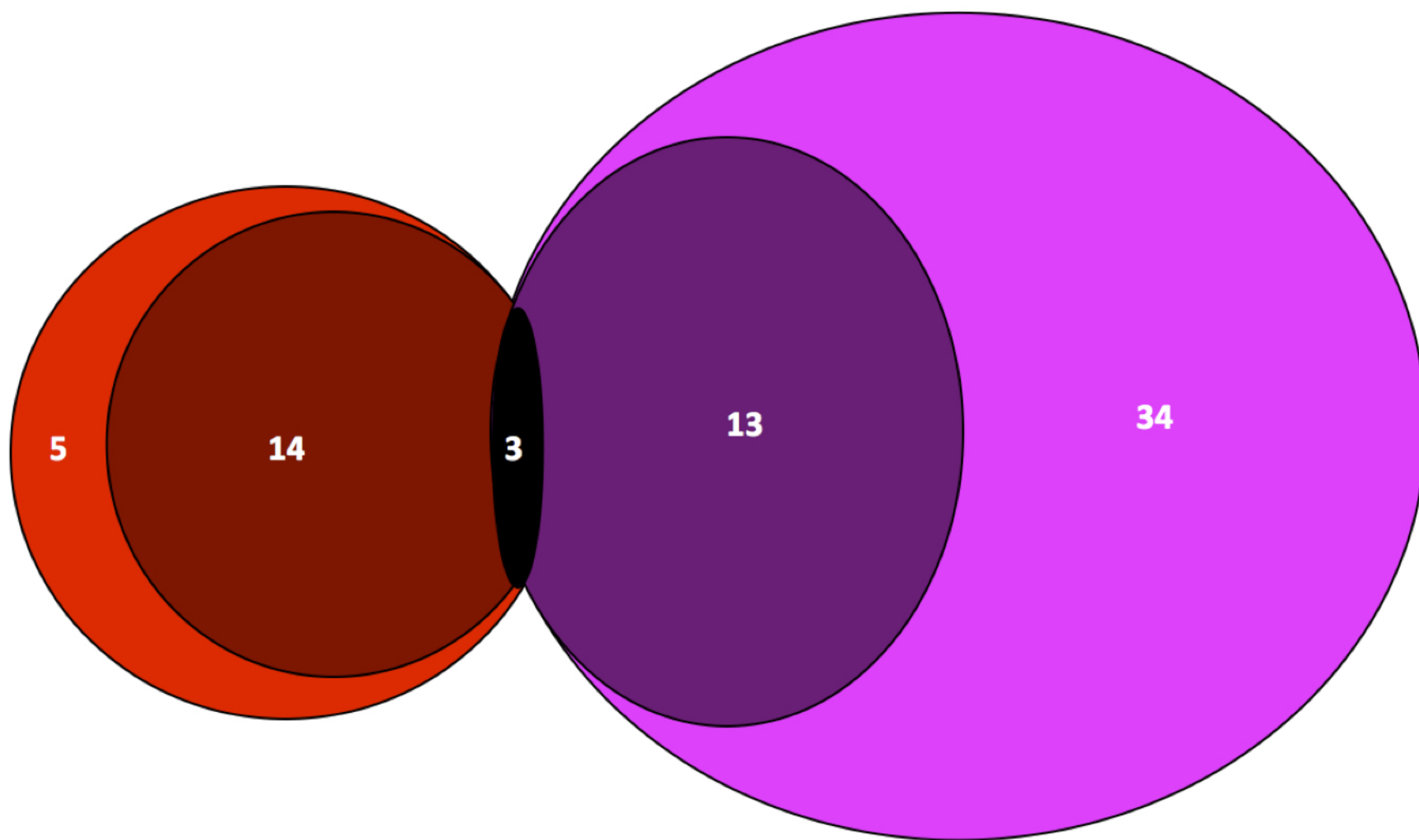
C.



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- Variables selected by LASSO
- Variables selected by LASSO correlated to variables selected by boosting
- Variables selected by LASSO and by boosting
- Variables selected by boosting correlated to variables selected by LASSO
- Variables selected by boosting

Online Repository Materials

A strategy for high-dimensional multivariable analysis classifies childhood asthma phenotypes from genetic, immunological and environmental factors

Norbert Krautenbacher^{1,2}, Nicolai Flach^{1,2}, Andreas Böck³, Kristina Laubhahn^{3,4}, Michael Laimighofer^{1,2}, Fabian J. Theis^{1,2}, Donna P. Ankerst^{2,5}, Christiane Fuchs^{1,2,6*}, Bianca Schaub^{3,4*}

*Corresponding authors

From

¹ Institute of Computational Biology, Helmholtz Zentrum München, German Research Center for Environmental Health, Ingolstädter Landstr. 1, 85764 Neuherberg, Germany

² Technische Universität München, Center for Mathematics, Chair of Mathematical Modeling of Biological Systems, Boltzmannstr. 3, 85748 Garching, Germany

³ Department of Pulmonary and Allergy, Dr. von Hauner Children's Hospital, LMU, Lindwurmstraße 4, 80337 Munich, Germany

⁴ Member of German Lung Centre (DZL), CPC, Munich, Germany

⁵ University of Texas Health Science Center at San Antonio, 7703 Floyd Curl Dr, San Antonio, TX 78229, US

⁶ Faculty of Business Administration and Economics, Bielefeld University, Universitätsstraße 25, 33615 Bielefeld, Germany

Email addresses: bianca.schaub@med.uni-muenchen.de, christiane.fuchs@helmholtz-muenchen.de

Methods

Data Preprocessing

For the definition of childhood asthma, we considered three phenotypes: healthy controls (HC), mild-to-moderate allergic asthma (AA) and non-allergic asthma (NA). We excluded non-asthma patients with other diseases so that only healthy children without any clinical allergic symptoms were included in the HC group. In addition, variables containing more than 25% missing values were completely removed from the data.

After restricting to the above listed phenotypes, our data set contained 260 observations. The variables can be sub-grouped into seven modalities according to their biological meaning: cytokines, SNPs, flow cytometry, diagnostics, questionnaire, and gene expression. Variables routinely assessed as confounders, as for example age and sex or risk factors like maternal smoking, were part of the *questionnaire* modality and not treated separately.

The *cytokine* modality comprised 38 continuous variables of 148 observations of four different stimulation types. The genotype modality in terms of *SNPs* contained counts (0, 1 and 2) which were treated as continuous, i.e. we assumed the additive model (with 0 and 2 being the homozygous and 1 the heterozygous form). Thus 101 continuous variables of 172 observations were available. 100 physical and chemical characteristics of cells measured by *flow cytometry* were available for 162 subjects, all of them as continuous variables. The *diagnostic* modality contained results of detailed

blood tests and individual characteristics. This modality contained 24 continuous variables and 248 observations. Questions about environmental exposure were answered and recorded in the *questionnaire* modality for 260 subjects with 118 questions. The *gene expression* modality contained polymerase chain reaction (PCR) measurements for 107 subjects and 187 variables. Data was available from 36 subjects for three stimulus types, resulting in a total of 96,953 variables for this modality.

For different modalities, diverse groups of children were observed, with different group sizes and only a small overlap between groups. This caused a complex missingness data structure between the modality data sets. In addition, there were missing values within in the modalities, which were assumed to be missing at random or missing completely at random.

Multiple imputation

We used multivariate imputation by chained equations (MICE, R-packge mice (1)) performed separately for each modality to handle missing values within each modality. Incomplete variables (columns) were filled by generating plausible synthetic values given the other variables of the same modality. As the imputed values have a random component, the procedure was rerun five times leading to five complete datasets. Next, we fit models described in the next sections to each of the complete imputed data sets, and finally, we averaged resulting estimates over the multiple data sets, and appropriated aggregated standard errors.

Notation

To describe the models, we use the following notation. Let p and n be the number of variables and individuals, respectively. By $y_i \in \{0,1,2\}$ we denote the outcome coding “0” for category HC, “1” for NA and “2” for AA, for individual i . The matrix x contains predictor variables on n subjects and p covariates, with x_i the covariate vector for subject i and x_{ij} the predictor value for subject i and variable j . We denote $m \in \{1, \dots, M\}$ as the modality, with $M = 7$ total number of modalities considered. All quantities referring to a certain modality are superscripted by this notation, i.e., x^m denotes the predictor matrix for modality m . A classifier trained on the data set (x, y) and applied on a new individual with predictor values x_{new} is expressed as $\varphi((x, y); x_{new})$.

Classification and validation

To evaluate prediction quality of statistical models based on the given data, several classifiers were compared which were fitted on a training data set and validated on an independent test data set. Since only a small number of subjects were available, we implemented the more efficient leave-one-out cross-validation (LOOCV) approach: a prediction model was trained on $n - 1$ observations, using the left out observation for independent validation. By doing this for all n possible ways of partitioning the data in this LOOCV manner, one yields exactly n independent predictions for validation.

We measured the loss of deviating predictions $\hat{y}$ from the true values y by the receiver-operator-characteristic (ROC) curve, in terms of its area under the curve (AUC), which we denote by $L_{AUC}(\hat{y}, y)$ (2). Since the outcome variable was three-categorical rather than two-categorical as for the typical application of the AUC, we calculated an average of all pairwise comparisons of two outcome categories weighted by their prevalence (2).

Statistical learning models

For predicting childhood asthma in terms of the three categories AA, NA and HC, we used statistical learning models employing regularization techniques that accommodate a greater number of variables than observations (3). We used a regularized multinomial regression model, which generalizes a logistic regression model: ordinary logistic regression assumes a Bernoulli distribution for $y_i|x_i$ with a probability of success given by $P(y_i = 1|x_i) = (1 + \exp(-(\beta_0 + \sum_{j=1}^p x_{ij}\beta_j)))^{-1}$. We model the extension from $K = 2$ to $K > 2$ outcome categories (in our case $K = 3$) by

$$P(G_i = l|x_i) = \frac{\exp\{\beta_{0l} + \sum_{j=1}^p x_{ij}\beta_{jl}\}}{\sum_{k \in \{1, \dots, K\}} \exp\{\beta_{0k} + \sum_{j=1}^p x_{ij}\beta_{jk}\}} \text{ with } l = 1, \dots, K - 1 \text{ which corresponds to a more}$$

symmetric approach regarding parametrization than a traditional approach (4). Thus, for covariate j there are K parameter estimates β_{jk} instead of one β_j . The as follows described steps will be done for each k , we will leave out the index k for the sake of simplicity. Here, β_0 and $\beta = (\beta_1, \dots, \beta_p)'$ are unknown parameters representing the effects of the variables x on the outcome y . Involving regularization yielded the

parameter estimates $(\hat{\beta}_0, \hat{\beta}) = \arg \min_{\beta_0, \beta} \{-l(\beta_0, \beta) + \lambda \cdot pen(\beta)\}$, where λ is a tuning parameter and pen a penalisation function and l the log-likelihood function. The latter replaces the term $\sum_{i=1}^n (y_i - \beta_0 - \sum_{j=1}^p x_{ij} \beta_j)^2$ typically used for linear regression in order to transform the estimation problem to the framework of multinomial regression. We applied two versions of this model. First, we used the LASSO penalty, where $pen(\beta) = \sum_{j=1}^p |\beta_j|$. This penalty uses the L_1 -norm for dimension reduction and performs hard thresholding by setting coefficients of non-predictive or strongly correlated variables to zero. Second, we used the elastic net penalty $pen(\beta) = \sum_{j=1}^p (\alpha \beta_j^2 + (1 - \alpha) |\beta_j|)$ based on weighted L_1 -and L_2 -norms, which forms a compromise between the LASSO penalty and the Ridge penalty, which shrinks coefficients of correlated variables via the L_2 -norm term towards zero, but without reaching the zero (3).

We also applied two machine learning methods based on classification trees, which partition predictor variables according to regions. We fit random forests, which are ensembles of classification trees following specific construction rules (5). As a second technique, we employed stochastic gradient boosting, which builds a model stage-wise out of many weak classifiers optimizing a certain loss function. We specifically used Friedman's gradient boosting machine (6), which incorporates the stochastic boosting strategy (7).

Multi-view learning approaches

We handled the complex data structures across modalities, i.e. having given many more values than the values for complete observations, by three strategies. In a first strategy, we analyzed each modality separately such that for each modality m all observations n^m were used; see Figure S1A. This approach could hypothetically yield a prediction model which performs better than using only few complete observations in case that there is one modality explaining most of the outcome because this modality would provide a sufficient number of observations. However, as this approach failed to combine the M modalities into one single prediction model, we jointly considered all modalities but took into account only complete observations as a second strategy. This yielded an overall prediction model but reduced the number of subjects drastically from originally 260 subjects to 33 subjects; Figure 1SB illustrates the strategy.

Due to the shortcomings of the former two strategies, we developed a third approach incorporating all observations n and all modalities m (i.e. all variables p) in the next section.

We developed a novel model strategy shown in Algorithm 1 that makes use of all available data by learning on each modality separately and combining the single risk scores via weights depending on their single prediction power. The strategy basically comprised two steps. After partitioning the data into training and test sets, in a first step, a classifier was fitted and validated on each modality separately. This enabled all observations per modality to be utilized for learning, and for prediction quality of each

modality to be established. In the second step, the prediction quality (in terms of AUC) per modality served as weights for building a prediction model by combining the classifiers trained on the single modalities. The approach can be seen as a strategy of multi-view learning (8). To implement the strategy, we used LOOCV, with each of the 33 individuals with complete observations as new test observations and the remaining data for learning according to Algorithm 1. Figure S1C illustrates the training-validation scenario.

Algorithm 1: Weighted multi-omics prediction strategy

Input: Given data (x, y) from modalities $m = 1$ to M ,
new observation x_{new} , classifier φ

Output: Prediction score for new observation $\hat{y}_{new}$

1. Train the classifier separately on each modality:
For $m = 1$ to M
 - (a) Partition data (x, y) into training and testing sets denoted by $(x, y)_{train}$ and $(x, y)_{test}$
 - (b) For each $\{(x, y)_{train}, (x, y)_{test}\}$
 - i. fit classifier φ on $(x, y)_{train}^m$
 - ii. obtain prediction score on test observation:
 $\hat{y}_{test}^m = \varphi((x^m, y)_{train}; x_{test}^m)$
 - (c) Let $\hat{y}_*^m$ be the concatenation of the predictions $\hat{y}_{test}^m$ for all test sets and y_*^m be the concatenation of the corresponding observed values
Calculate the AUC $L_{AUC}^m = L_{AUC}(\hat{y}_*^m, y_*^m)$
2. Combine modality-wise prediction to one overall score:
 - (a) Calculate weights w^m by

$$w^m := \frac{\mathbb{1}_{\{L_{AUC}^m > 0.5\}}(L_{AUC}^m - 0.5)}{\sum_{m=1}^M \mathbb{1}_{\{L_{AUC}^m > 0.5\}}(L_{AUC}^m - 0.5)}$$

- (b) Calculate prediction scores $\hat{y}_{new}^m$ by
 - i. fitting classifier φ on x^m
 - ii. obtaining prediction score on new observation:
 $\hat{y}_{new}^m = \varphi((x, y)^m; x_{new}^m)$
- (c) Obtain final prediction on new observation by

$$\hat{y}_{new} := \sum_{m=1}^M w^m \hat{y}_{new}^m$$

Variable Importance

The prediction models using only annotated genes on complete cases were chosen for determining the most predictive variables because they showed sufficient performance compared to using also annotated genes, and interpretability was given by using a complete case model rather than the combination strategy proposed by us, as the latter consists of a combination of models on different variable combinations. Since two classifiers (LASSO and boosting) had yielded similar AUCs in the prediction analysis, we determined global most predictive variables identified by both models and model-specific most predictive variables, identified only by one of the models.

Three variables identified as important by both models are described in the main text of the paper. In a more relaxed selection we regarded all variables which were selected by LASSO and at the same time substantially correlated (correlation coefficient > 0.6) with a top-ranked variable identified by boosting. Figure S2 shows the corresponding correlation structure. Figure S3 illustrates the overlaps of correlated variables between variables identified by LASSO und boosting with the relaxed assumptions. Table S5 gives the corresponding variable names.

Tables

Classifier	CI length (Strategy B)	CI length (Strategy C)
LASSO	0.3106	0.3179
Elastic net	0.3455	0.3262
Random Forest	0.3973	0.3536
Boosting	0.2880	0.2764

Table S1: Length of confidence intervals for prediction models and Modeling Strategies B and C.

Gene	Occurrences in imputations	Description
PKN2 (LpA)	1/5	protein kinase N2
ALG5 (LpA)	1/5	ALG5, dolichyl-phosphate beta-glucosyltransferase
C15orf59 (LpA)	2/5	chromosome 15 open reading frame 59
ANKS4B (M)	5/5	ankyrin repeat and sterile alpha motif domain containing 4B
NPIP9///NPIP6 (M)	2/5	nuclear pore complex interacting protein family, member B9///nuclear pore complex interacting protein family, member B6
CYTH1 (LpA)	2/5	cytohesin 1
ZNF432 (LpA)	1/5	zinc finger protein 432
ALPP (CD328)	2/5	alkaline phosphatase, placental
CAPN13 (M)	2/5	calpain 13
SP9 (CD328)	2/5	Sp9 transcription factor
OR6B3 (LpA)	2/5	olfactory receptor, family 6, subfamily B, member 3
LOC100291105///RBM38 (M)	2/5	uncharacterized LOC100291105///RNA binding motif protein 38
CD93 (LpA)	2/5	CD93 molecule
EPHA6 (M)	2/5	EPH receptor A6
LINC00969 (M)	2/5	long intergenic non-protein coding RNA 969
IQGAP2 (LpA)	2/5	IQ motif containing GTPase activating protein 2
CSNK1G3 (LpA)	5/5	casein kinase 1, gamma 3
LOC728613 (M)	2/5	programmed cell death 6 pseudogene
SEMA3A (M)	1/5	sema domain, immunoglobulin domain (Ig), short basic domain, secreted, (semaphorin) 3A
PTK2 (LpA)	5/5	protein tyrosine kinase 2
MPLKIP (LpA)	5/5	M-phase specific PLK1 interacting protein
FMR1 (LpA)	1/5	fragile X mental retardation 1

183 Table S2: Variables selected by LASSO in the complete case model over all five imputations.

184 Bold marked variables were also identified by boosting.

Variable	Importance	Modality	Description
<i>C1orf213</i> /// <i>ZNF436</i> (CD328)	1.106991646	array	chromosome 1 open reading frame 213///zinc finger protein 436
<i>RORC</i> (CD328)	0.917239491	array	RAR-related orphan receptor C
<i>TMEM106C</i> (CD328)	0.91186053	array	transmembrane protein 106C
ALPP (CD328)	0.87886867	array	alkaline phosphatase, placental
<i>OR51Q1</i> (CD328)	0.845207978	array	olfactory receptor, family 51, subfamily Q, member 1
<i>GOLGA6L6</i> /// <i>GOLGA6L1</i> (CD328)	0.665852964	array	golgin A6 family-like 6///golgin A6 family-like 1
<i>S100A7</i> (CD328)	0.623264648	array	S100 calcium binding protein A7
<i>IL1beta_M</i>	0.555974618	cytokine	<i>IL1beta_M</i>
<i>CCDC185</i> (CD328)	0.531711438	array	coiled-coil domain containing 185
Leucocytes	0.482326961	diagnostic	Leucocytes
<i>FANK1</i> (CD328)	0.46719515	array	fibronectin type III and ankyrin repeat domains 1
<i>CLCNKB</i> (CD328)	0.45310522	array	chloride channel, voltage- sensitive Kb
<i>IL5_CD328</i>	0.452961068	cytokine	<i>IL5_CD328</i>
<i>STMN1</i> (CD328)	0.449747018	array	stathmin 1
<i>NT5C3B</i> (CD328)	0.403955166	array	5'-nucleotidase, cytosolic IIIB
<i>LURAP1</i> /// <i>POMGNT1</i> (CD328)	0.389995696	array	leucine rich adaptor protein 1///protein O-linked mannose N- acetylglucosaminyltransferase 1 (beta 1,2-)

IL5_LpA	0.374525509	cytokine	IL5_LpA
ARTN (CD328)	0.354663791	array	artemin
PARK7 (CD328)	0.350793287	array	parkinson protein 7
RD3 (LpA)	0.348773247	array	retinal degeneration 3
UQCRHL///UQCRH (CD328)	0.344508536	array	ubiquinol-cytochrome c reductase hinge protein- like///ubiquinol-cytochrome c reductase hinge protein
months-breastfeeding	0.3356962	questionnaire	months-breastfeeding
NUDT13 (CD328)	0.335630459	array	nudix (nucleoside diphosphate linked moiety X)- type motif 13
OR10X1 (CD328)	0.329694369	array	olfactory receptor, family 10, subfamily X, member 1
CHCHD1 (CD328)	0.324561758	array	coiled-coil-helix-coiled-coil- helix domain containing 1
SMYD2 (CD328)	0.303703108	array	SET and MYND domain containing 2
PKN2 (LpA)	0.282032639	array	protein kinase N2
RPL11 (CD328)	0.274892433	array	ribosomal protein L11
Segmented granulocytes	0.268892569	diagnostic	Segmented granulocytes
CAP1 (CD328)	0.263678154	array	CAP, adenylate cyclase- associated protein 1 (yeast)
PRADC1 (CD328)	0.26131966	array	protease-associated domain containing 1
DMBX1 (CD328)	0.248131473	array	diencephalon/mesencephalon homeobox 1
ZFP69B (CD328)	0.244723715	array	ZFP69 zinc finger protein B
CSRP3 (CD328)	0.240748204	array	cysteine and glycine-rich protein 3 (cardiac LIM protein)

alpha1Antitrypsin	0.239603842	diagnostic	alpha1Antitrypsin
<i>MMP13</i> (CD328)	0.23809952	array	matrix metalloproteinase 13 (collagenase 3)
<i>NGF</i> (CD328)	0.22782873	array	nerve growth factor (beta polypeptide)
<i>CD3D</i> (CD328)	0.225114967	array	CD3d molecule, delta (CD3- TCR complex)
<i>RASGRF1</i> (CD328)	0.223958122	array	Ras protein-specific guanine nucleotide-releasing factor 1
<i>IRF8_328</i>	0.217730492	pcr	<i>IRF8_328</i>
<i>TGM1</i> (CD328)	0.214515131	array	transglutaminase 1
<i>RNPEP</i> (CD328)	0.209618828	array	arginyl aminopeptidase (aminopeptidase B)
<i>TRAPPC3</i> (CD328)	0.205665999	array	trafficking protein particle complex 3
<i>RHEB</i> (LpA)	0.201554723	array	Ras homolog enriched in brain
<i>TNN</i> (CD328)	0.199540316	array	tenascin N
<i>SSU72</i> (CD328)	0.194827137	array	SSU72 RNA polymerase II CTD phosphatase homolog (<i>S. cerevisiae</i>)
<i>PTK2</i> (LpA)	0.189951059	array	protein tyrosine kinase 2
<i>IL1beta_LpA</i>	0.18964748	cytokine	<i>IL1beta_LpA</i>
<i>SEPW1</i> (CD328)	0.182389454	array	selenoprotein W, 1
<i>RAB25</i> (CD328)	0.179814486	array	RAB25, member RAS oncogene family

Table S3: Variables ranked under the top 50 by boosting in the complete case model averaged over all five imputations. Bold marked variables were also identified by LASSO.

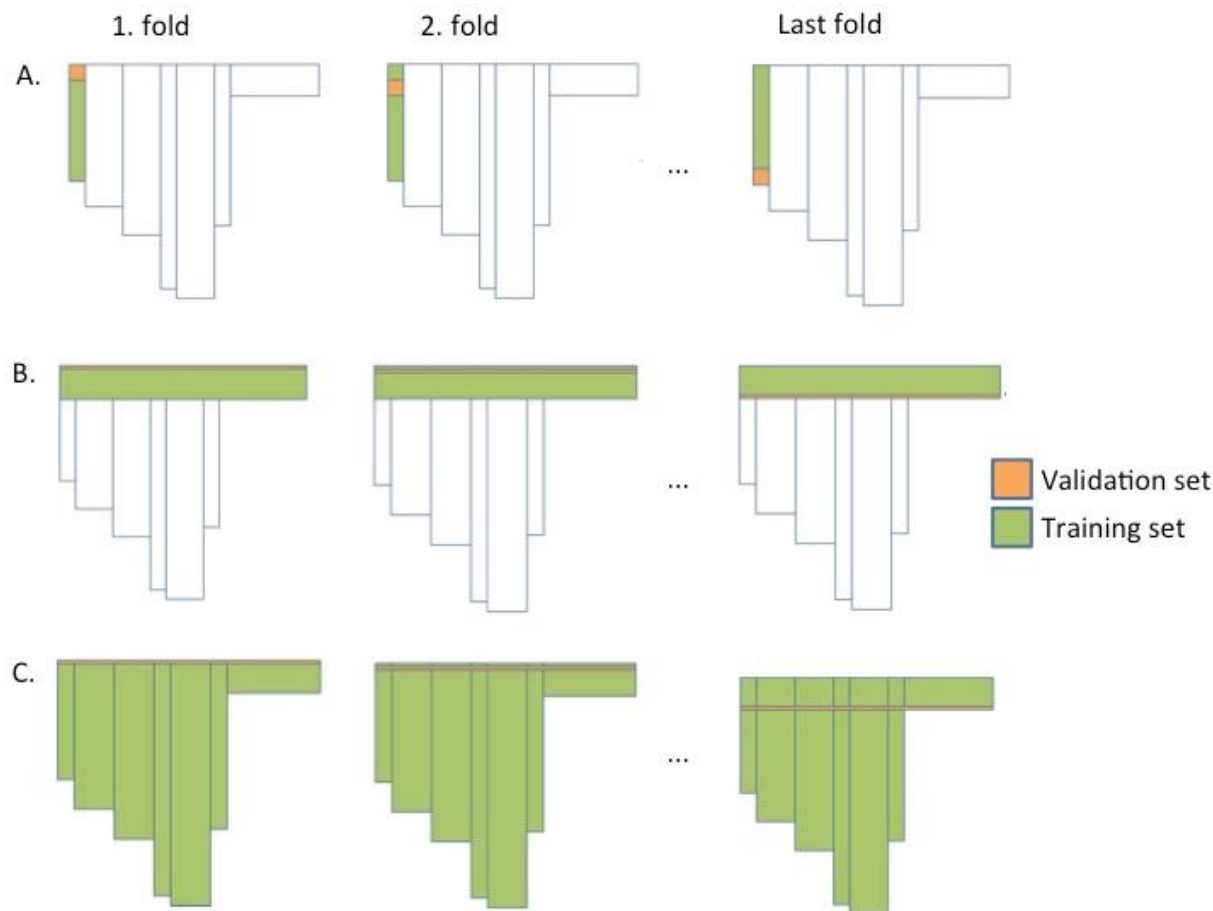
Modality	#observations	#variables	HC	AA	NA
Cytokines	148	39	74	63	11
SNPs	172	101	82	77	13
Flow cytometry	162	100	68	79	15
Diagnostics	248	24	103	117	28
Environment	260	118	110	121	29
RT-qPCR	107	187	46	46	15
Microarray	36	96953	14	14	8

Table S4: Dimensions and distributions of outcome (asthma) for the seven modalities.

features LASSO	variables LASSO correlated to features boosting	variables boosting correlated to features boosting	features boosting
CD93 (LpA)	ALPP (CD328)	C1orf213///ZNF436 (CD328)	RORC (CD328)
CAPN13 (M)	SP9 (CD328)	TMEM106C (CD328)	OR51Q1 (CD328)
LOC100291105///RBM38 (M)	PKN2 (LpA)	ALPP (CD328)	S100A7 (CD328)
LINC00969 (M)	ALG5 (LpA)	GOLGA6L6///GOLGA6L1 (CD328)	IL1beta_M
LOC728613 (M)	C15orf59 (LpA)	FANK1 (CD328)	CCDC185 (CD328)
	CYTH1 (LpA)	CLCNKB (CD328)	Leukozyten
	ZNF432 (LpA)	NT5C3B (CD328)	IL5_CD328
	OR6B3 (LpA)	PARK7 (CD328)	STMN1 (CD328)
	IQGAP2 (LpA)	RD3 (LpA)	LURAP1///POMGNT1 (CD328)
	CSNK1G3 (LpA)	UQCRHL///UQCRH (CD328)	IL5_LpA
	PTK2 (LpA)	PKN2 (LpA)	ARTN (CD328)
	MPLKIP (LpA)	PRADC1 (CD328)	months-breastfeeding
	FMR1 (LpA)	CD3D (CD328)	NUDT13 (CD328)
	ANKS4B (M)	TRAPPC3 (CD328)	OR10X1 (CD328)
	NPIPB9///NPIPB6 (M)	PTK2 (LpA)	CHCHD1 (CD328)
	EPHA6 (M)	SEPW1 (CD328)	SMYD2 (CD328)
	SEMA3A (M)		RPL11 (CD328)
			Segmented granulocytes
			CAP1 (CD328)
			DMBX1 (CD328)
			ZFP69B (CD328)
			CSRP3 (CD328)
			alpha1Antitrypsin
			MMP13 (CD328)
			NGF (CD328)
			RASGRF1 (CD328)
			IRF8_328
			TGM1 (CD328)
			RNPEP (CD328)
			RHEB (LpA)
			TNN (CD328)
			SSU72 (CD328)
			IL1beta_LpA
			RAB25 (CD328)

191 Table S5: Overlap of variables selected by LASSO and variables ranked among the top 50 by
192 boosting with treating variables of the two algorithms as equal if their Pearson correlation
193 coefficient was greater or equal 0.6. Variables in bold letters are contained in the LASSO selected
194 and the boosting selected variables.
195

196 **Figures**



197 **Figure S1:** Three strategies of training classifiers on the complex missing data structure. Schematic boxes illustrate
198 the data structure in terms of seven modalities partitioned into training (green) and validation (orange) sets. The
199 columns per row illustrate the corresponding fold within a cross-validation procedure. A. All observations per modality
200 were included; however, all classifiers were trained and validated separately for each modality (only depicted for the
201 first modality). B. Only complete observations were used, classifiers were trained on all modalities at once. C. All
202 modalities and all observations were incorporated in a single classification model and validated on complete
203 observations.
204

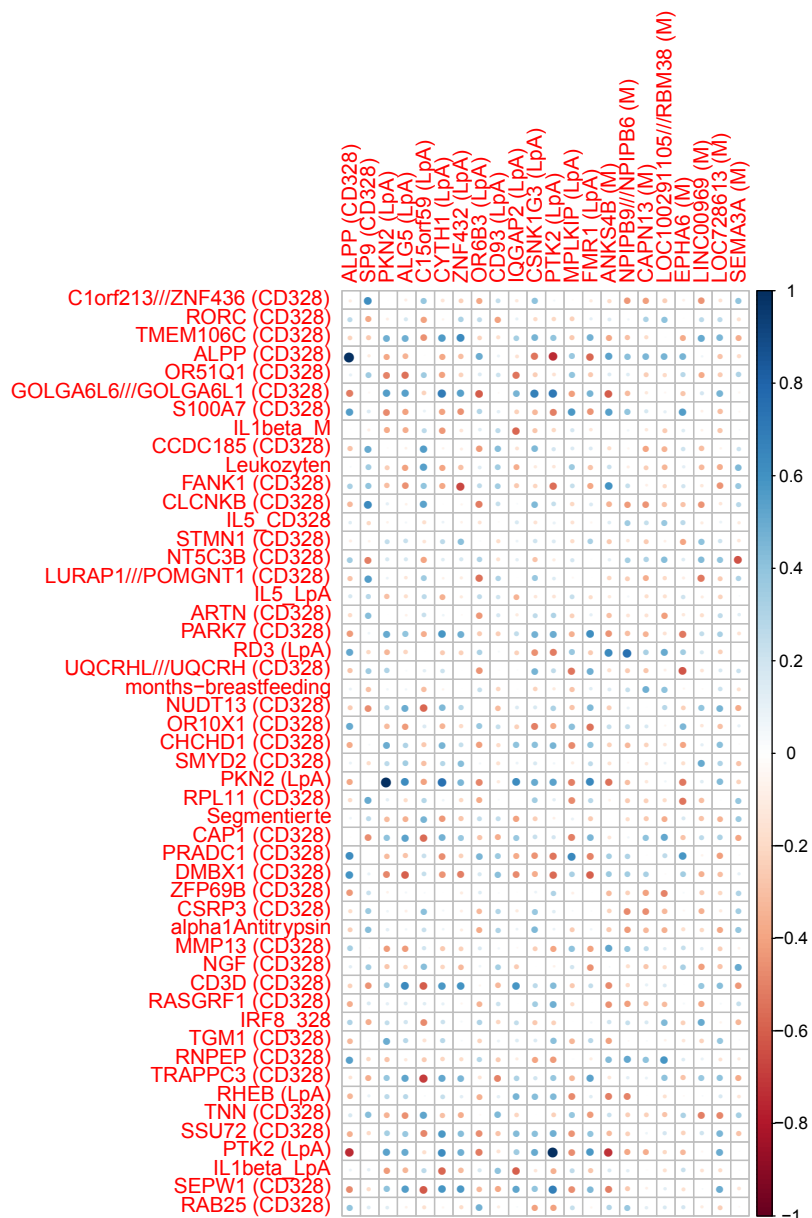


Figure S2: Pearson correlation coefficient between variables selected by LASSO (columns) and those ranked under the top 50 by boosting (rows) in the complete case model. Genes are denoted by their names with the type of stimulation in parentheses.

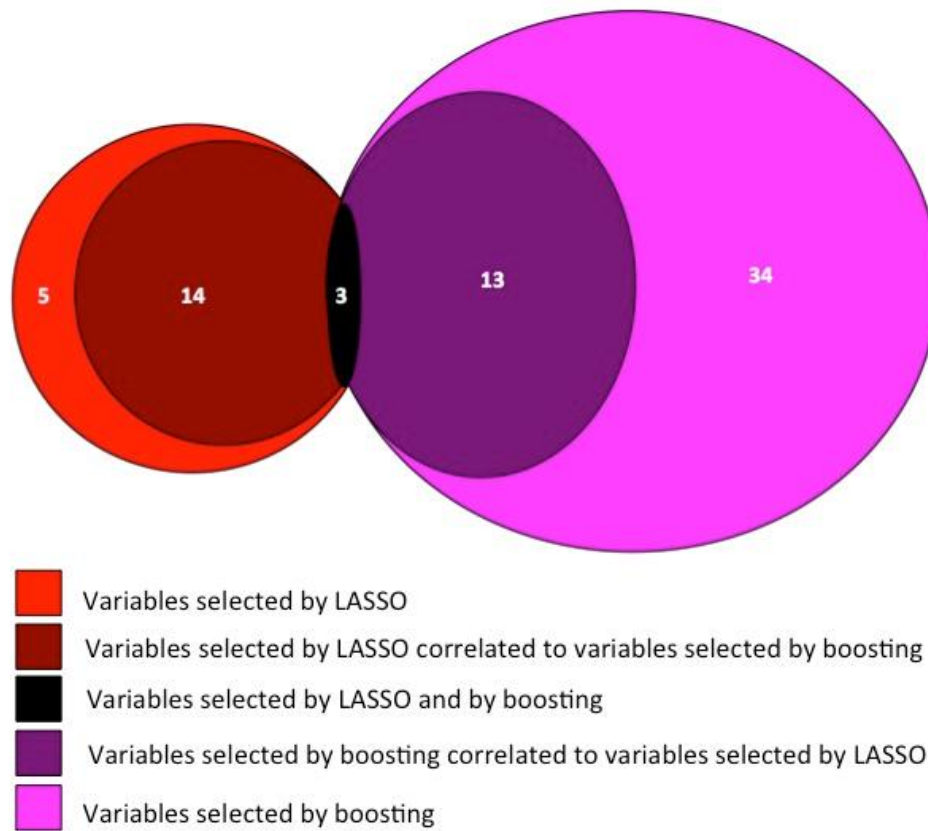


Figure S3: Overlap of variables selected by LASSO and variables ranked among the top 50 by boosting with treating variables of the two algorithms as equal if their Pearson correlation coefficient was greater than or equal to 0.6. There were 30 variables fulfilling this criterion: 14 variables selected by LASSO and 13 variables from the top boosting variables, 3 by both.

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