

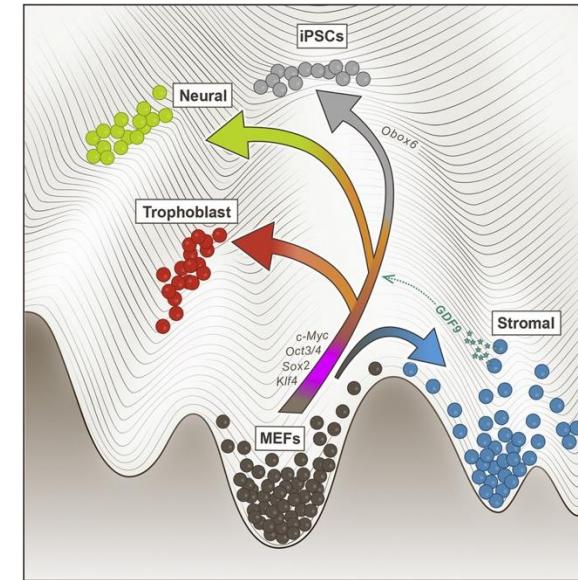
Learning Latent Trajectories in Developmental Time Series with Hidden-Markov OT

Peter Halmos*, **Julian Gold***, Xinhao Liu, and Ben Raphael

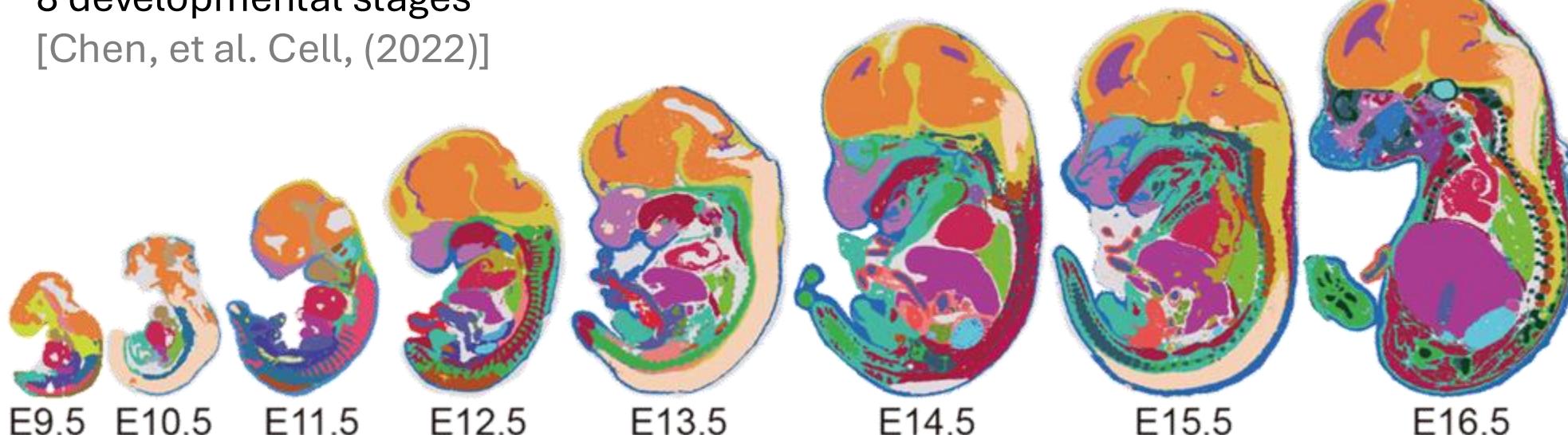


Temporal and Spatiotemporal transcriptomics: Sequencing across multiple time points during developmental and reprogramming processes

Reprogramming of fibroblasts to induced pluripotent stem cells [Schiebinger, et al. Cell, (2019)]



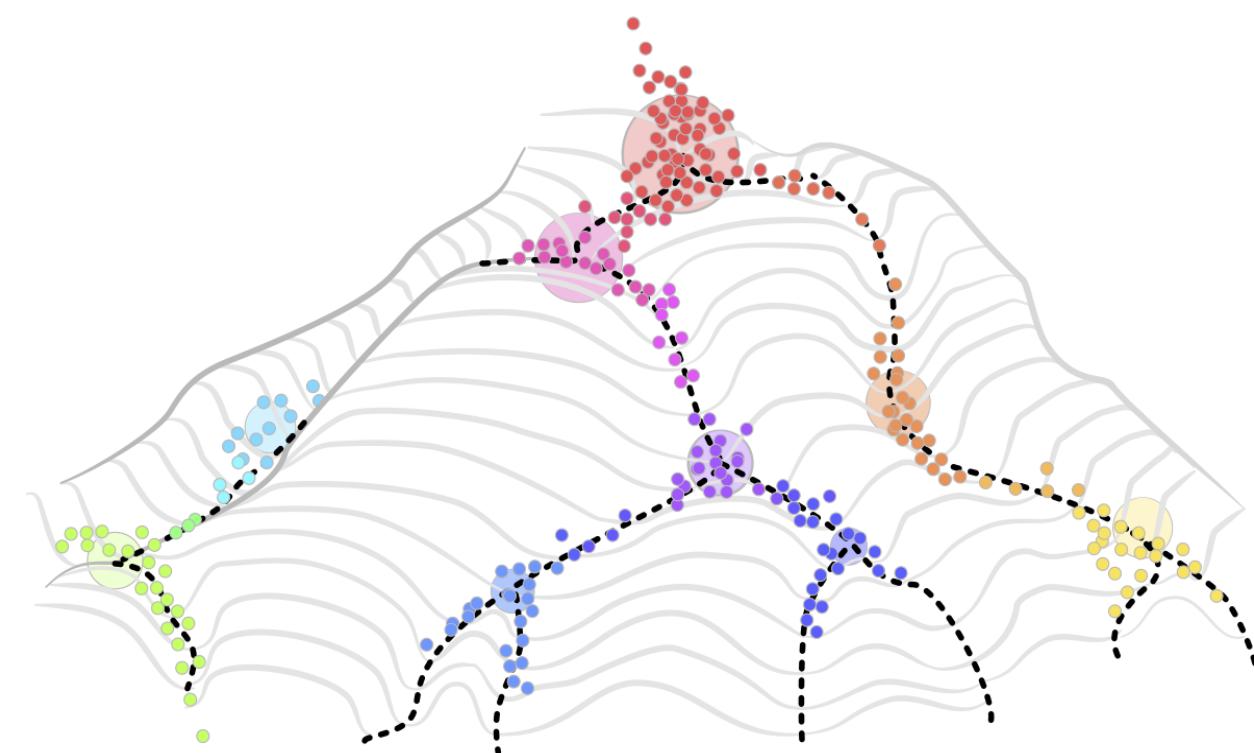
Spatial Transcriptomics of mouse embryos across 8 developmental stages
[Chen, et al. Cell, (2022)]



*And others!
(Pijuan-Sala et al.,
Nature, 2019)
(Liu et
al. Developmental
Cell, 2022)

...

Temporal and Spatiotemporal transcriptomics: Opens up the Analysis of Fundamental Biological Questions!



The "Waddington Landscape"

Photo cred: (Waddington, 1957)

Questions:

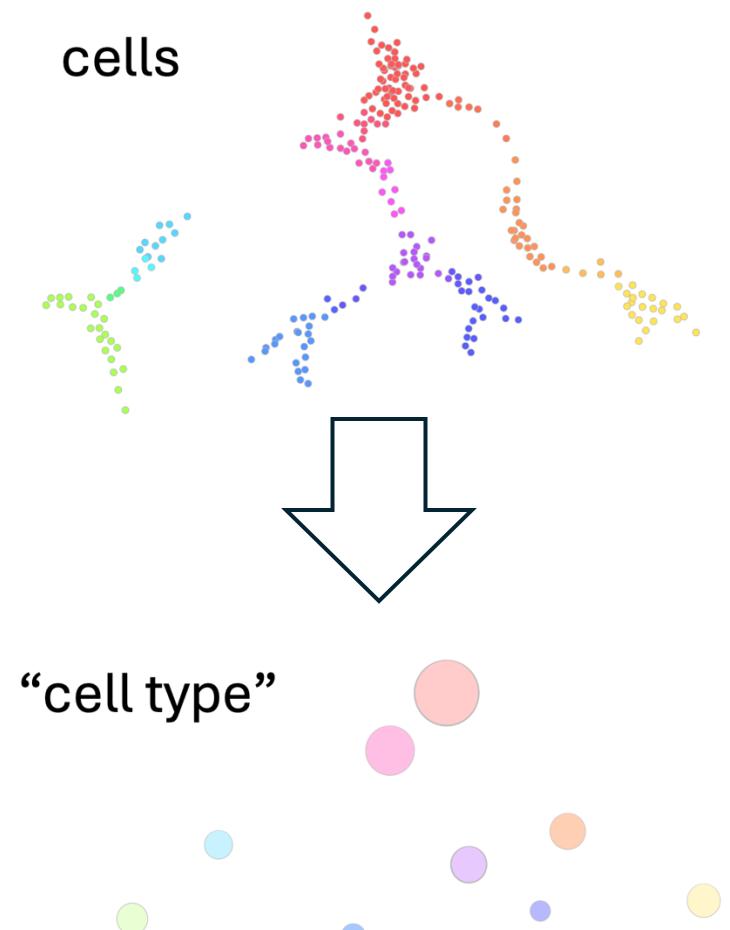
1. Ancestor-descendant relationships between cells across two timepoints?
2. Cell-states or types which index the temporal process of development?
3. Trajectories between these cell types?

Limitations:

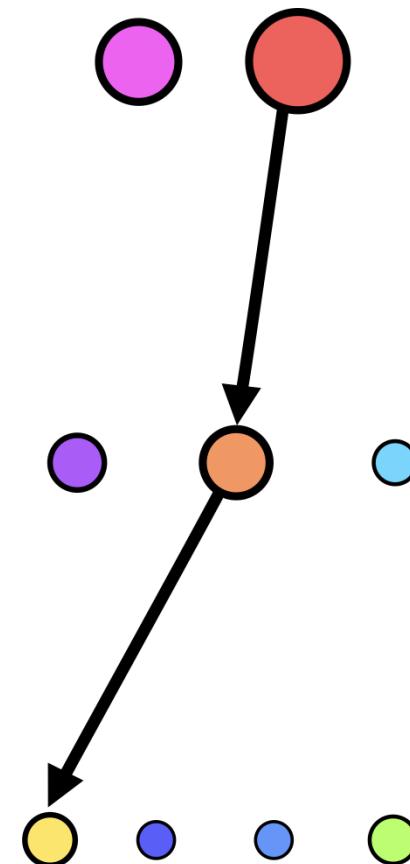
- Technology is destructive – each sample from a different individual
- Do not have ground-truth trajectories!

Differentiation maps and Cell Types (States)

A *cell-type* is a coarse-graining of cells into clusters.



A *differentiation map* is a directed acyclic graph giving the ancestral relationship between cell-types

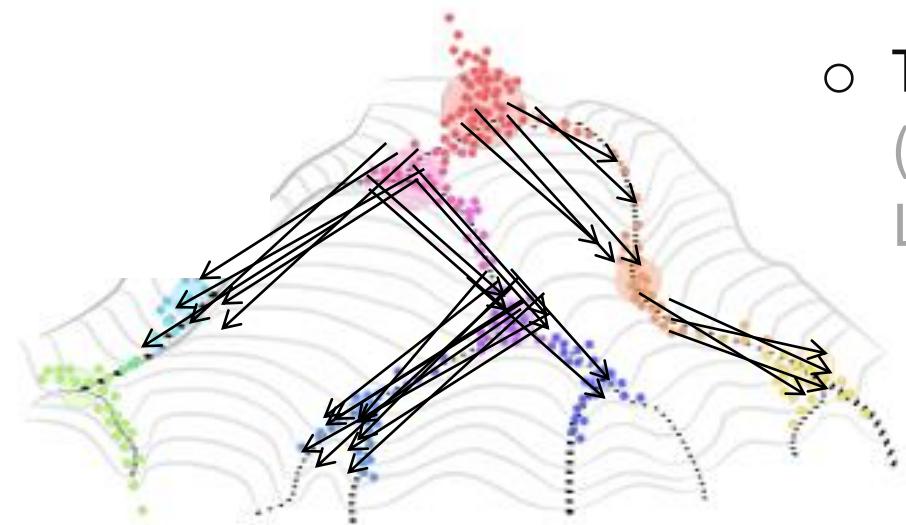


Existing Methods Infer Cell-Cell Coupling Independent of Cell Type

1. What are the ancestor-descendant relationship between cells across two timepoints?

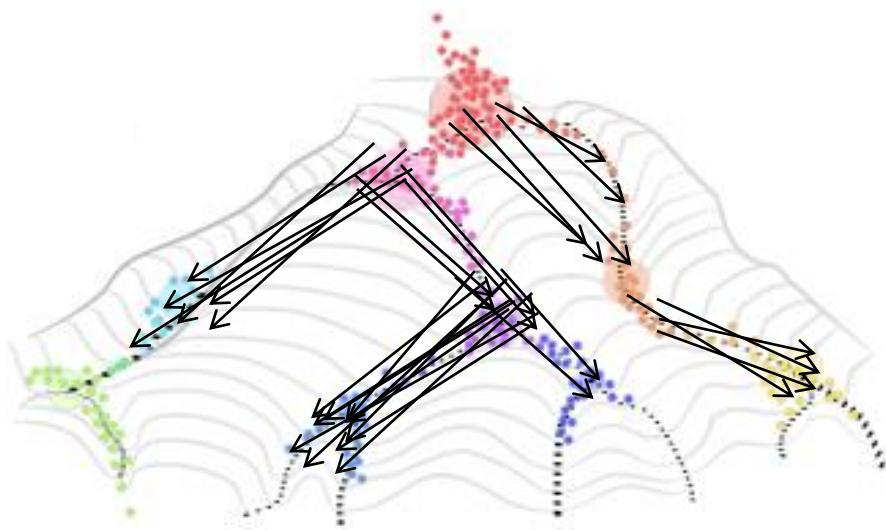
Cell-to-cell Coupling
(Waddington OT, DeST-OT
moscot)

- Many existing methods model the dynamics of cells using the technique of *optimal transport* (OT).
- These infer the least-cost mapping between individual cells (Schiebinger et al 2019, Zeira et al 2022, Klein et al 2025, Liu & Halmos et al 2025), building cell-to-cell trajectories



Existing Methods Infer Cell-Cell Coupling Independent of Cell Type

Cell-to-cell Coupling
(Waddington OT, DeST-OT
moscot)



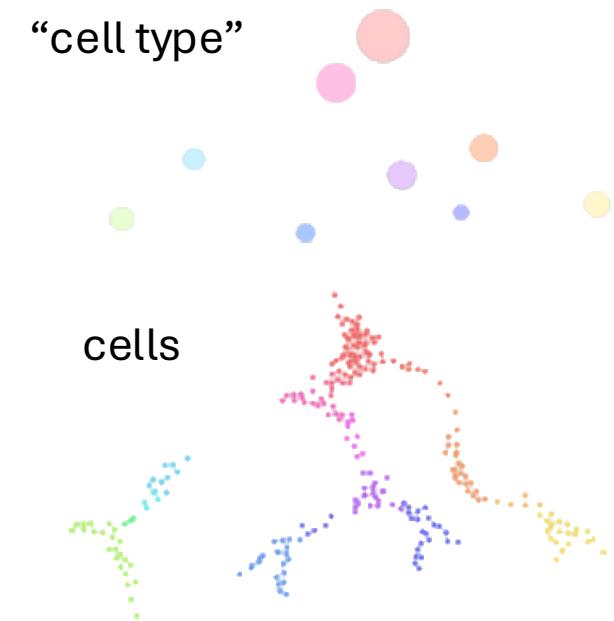
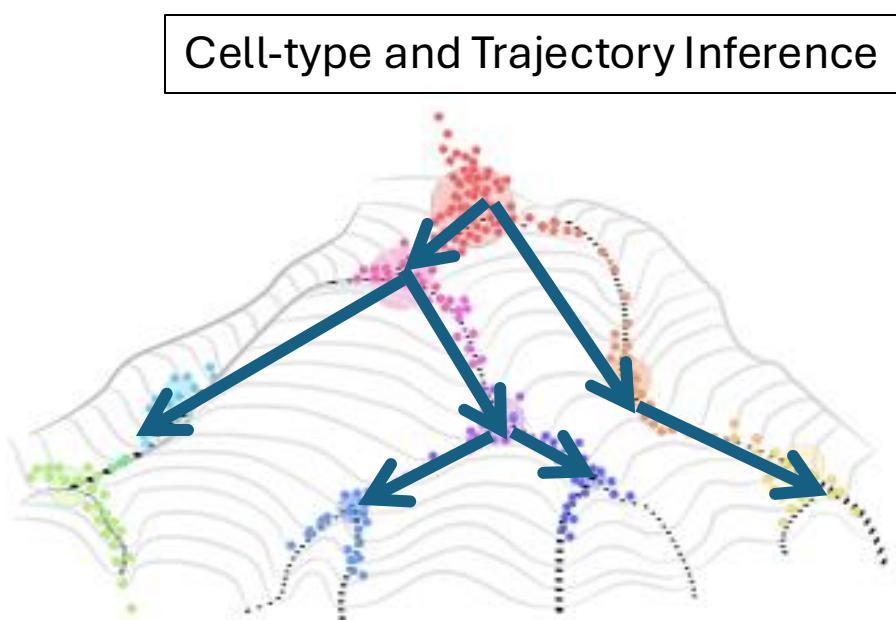
However, these methods do not:

- Learn cell-types (assume cell-type inference is *distinct*)
- Find a **differentiation map** *jointly* with cell-type

Finding Latent Trajectories over Latent Cell-State

Our work addresses:

2. What are the cell-states or types which "index" the temporal process of development?
3. What is the *differentiation map* between these cell types?

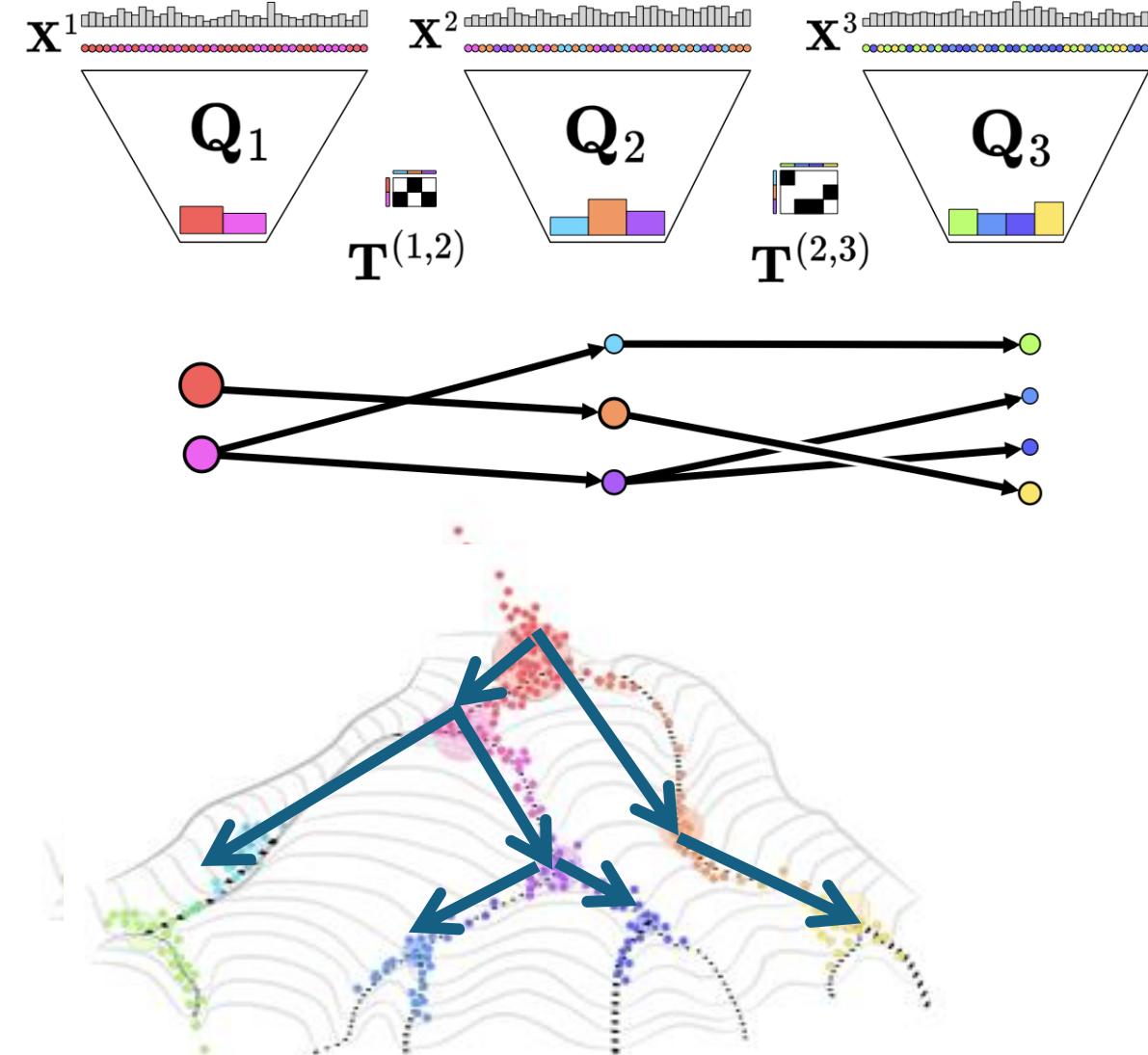


Hidden Markov Optimal Transport (HM-OT)

(1) Discovers latent cell types and aligns individual cells to them.

(2) Maps between the cell types while minimizing an optimal transport cost.

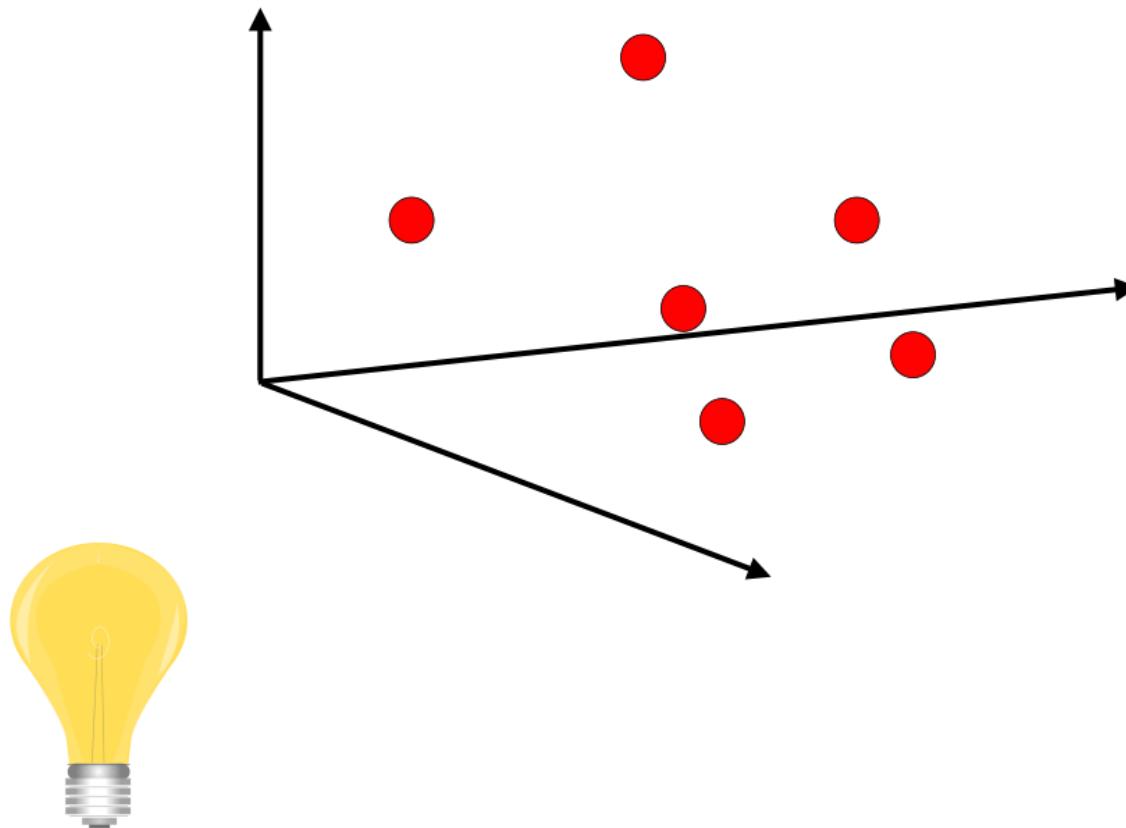
(3) Uses *low-rank optimal transport* (Forrow et al '19, Scetbon et al '20, Lin et al '21, Halmos et al '24) to do (1) and (2) simultaneously across multiple timepoints.



Optimal Transport

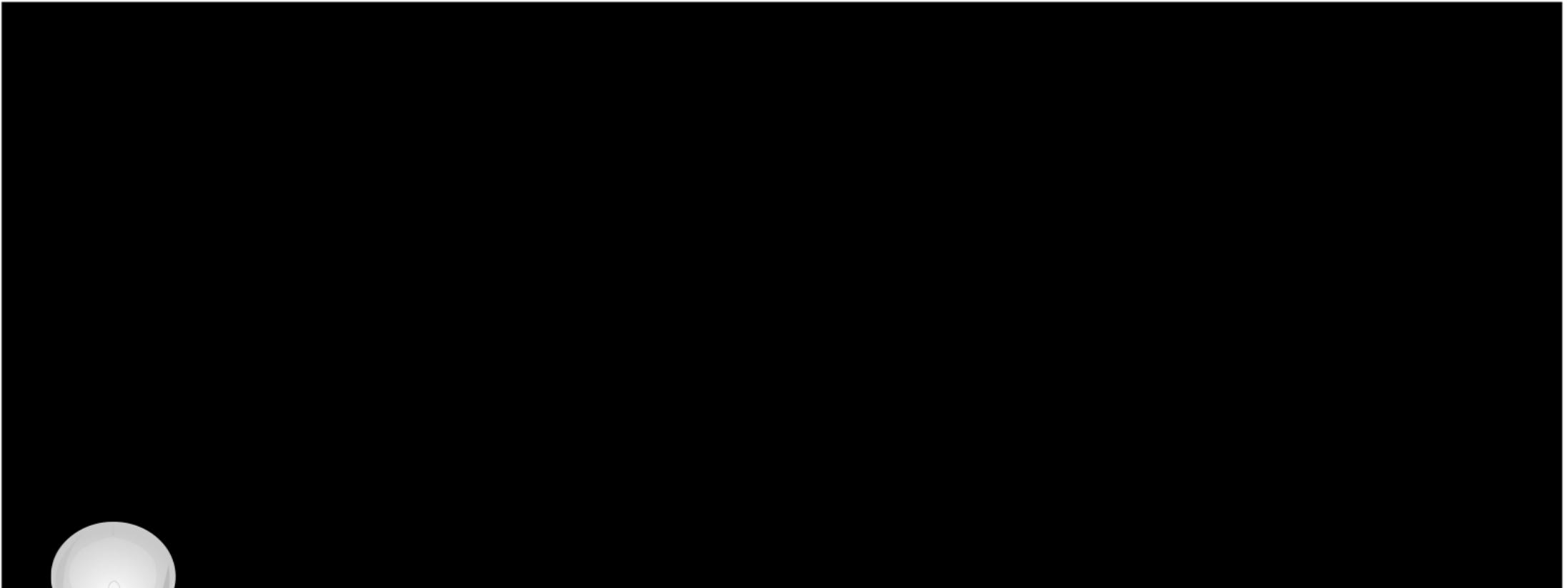
(source: shamelessly lifted from Marco Cuturi!)

A puzzle:

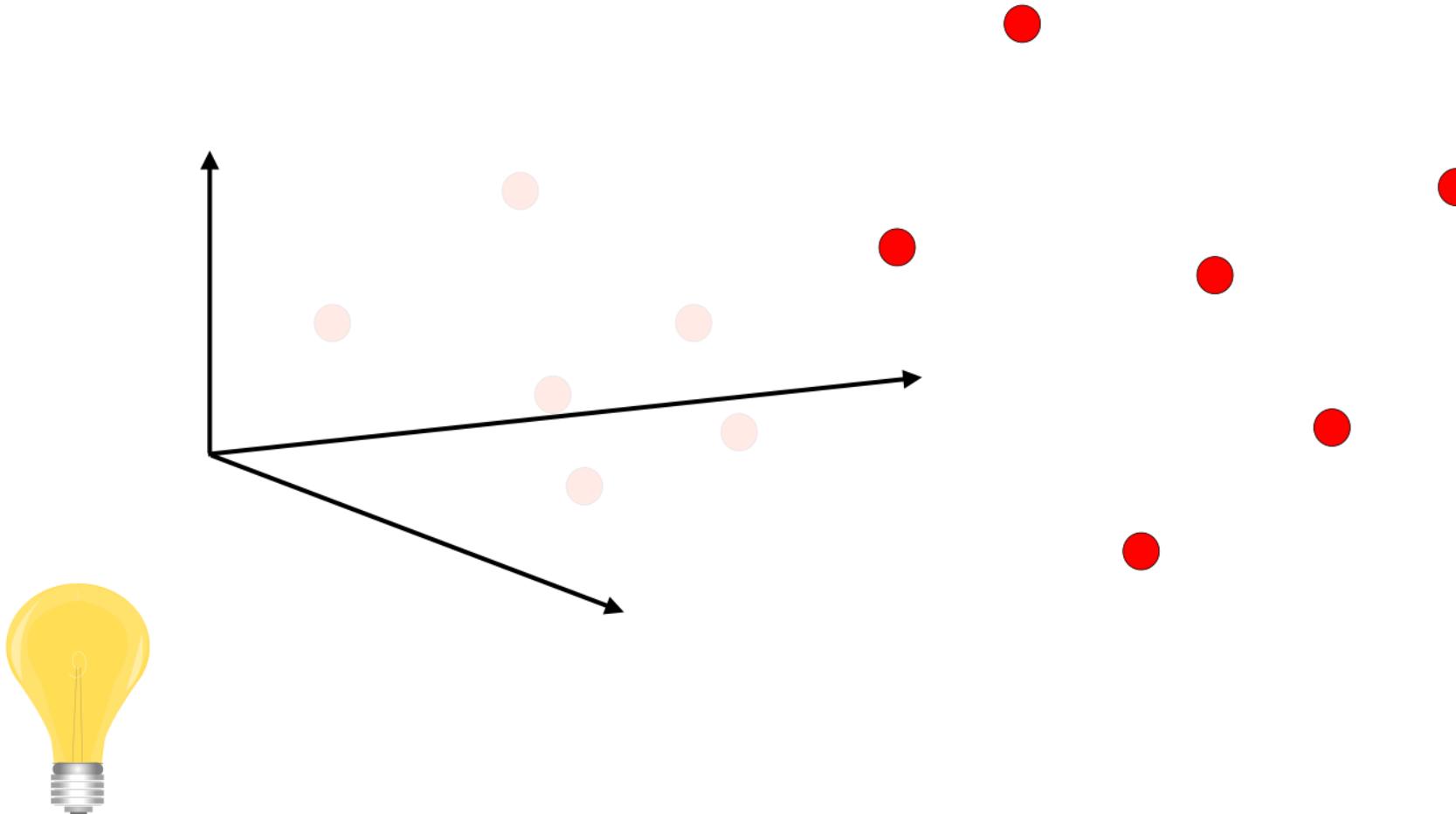


<https://marcocuturi.net/ot.html>

Optimal Transport

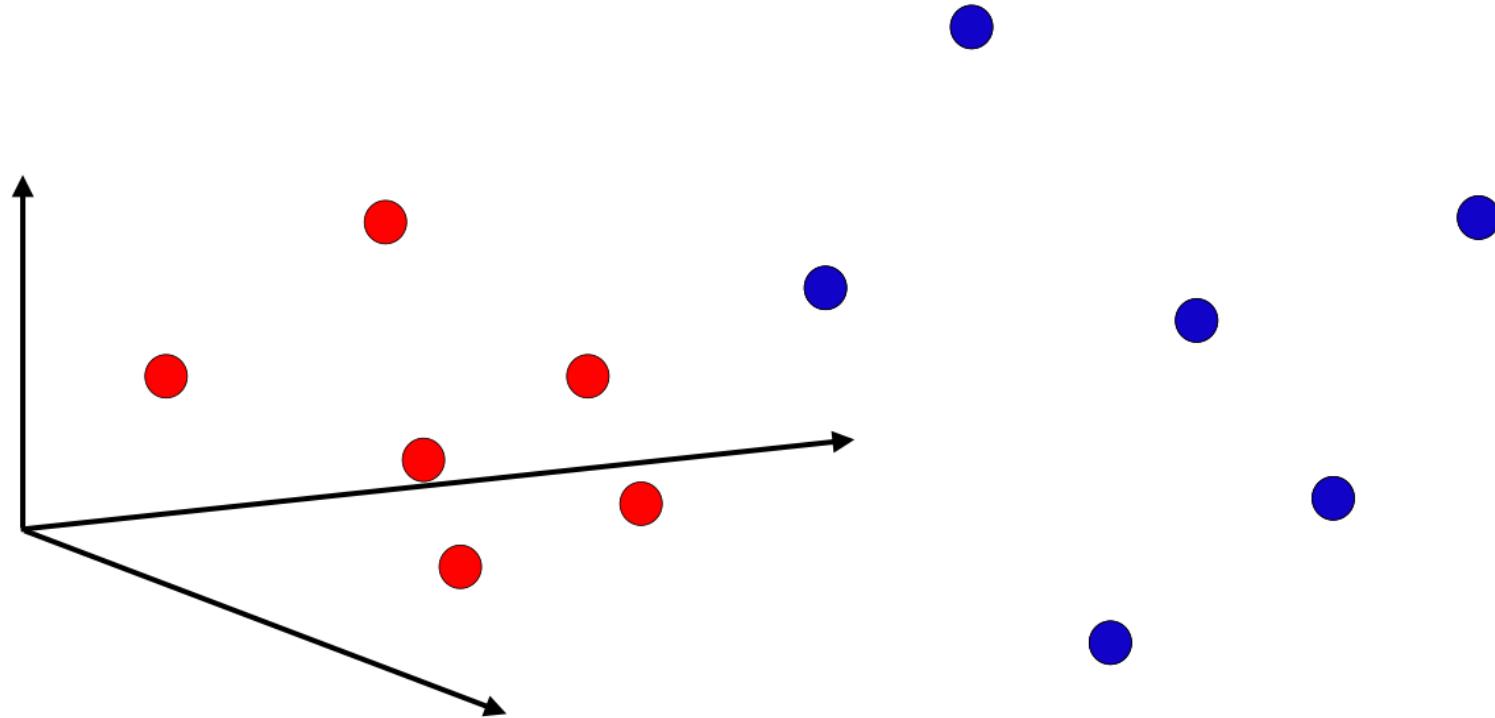


Optimal Transport



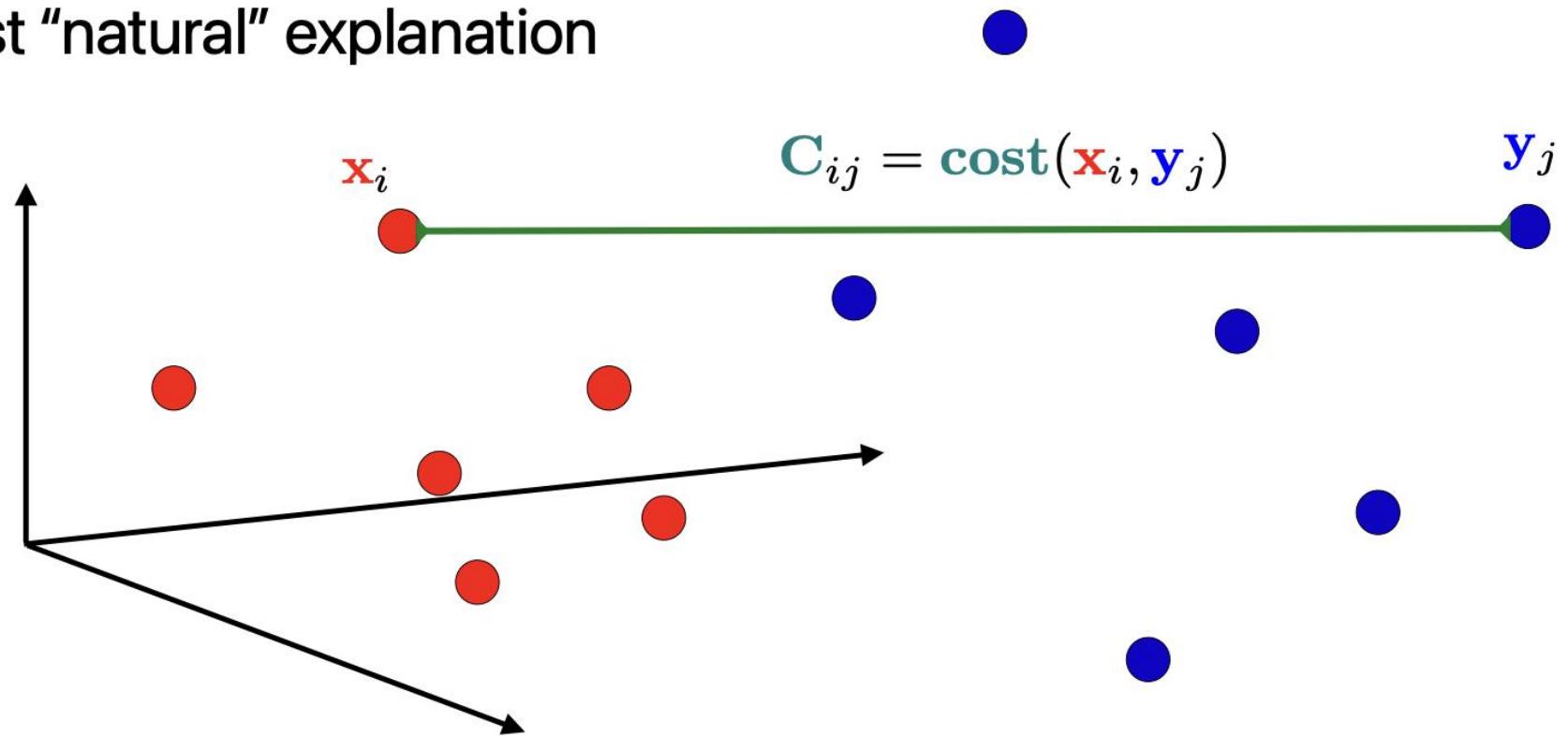
Optimal Transport

The puzzle is: who went where?



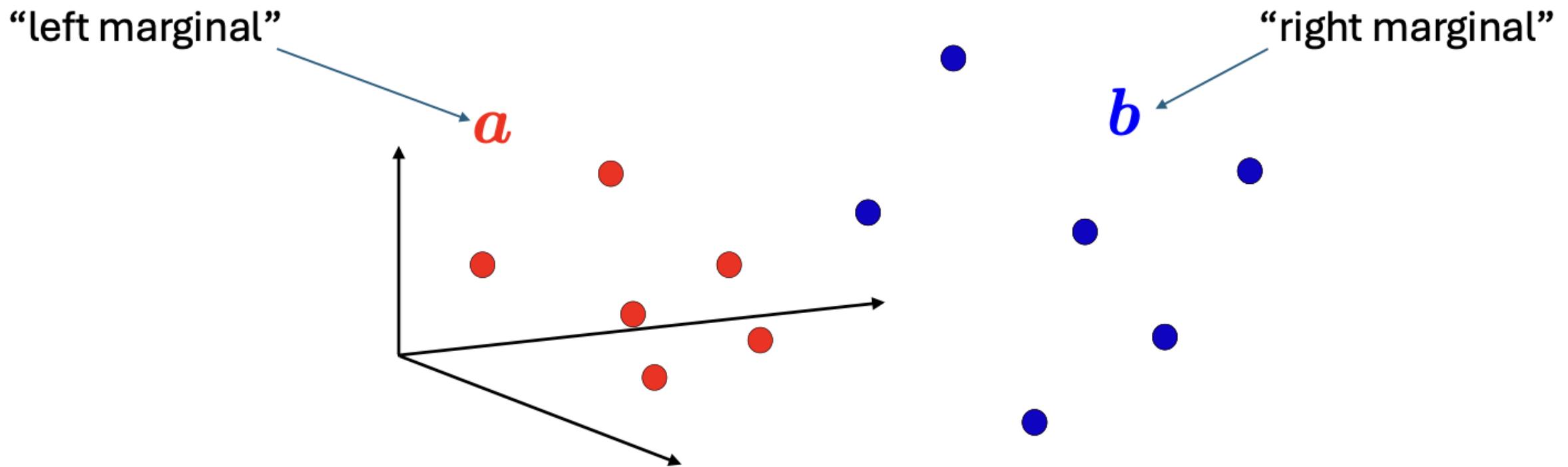
Optimal Transport

Goal: Find most “natural” explanation



Optimal Transport Feasible Set

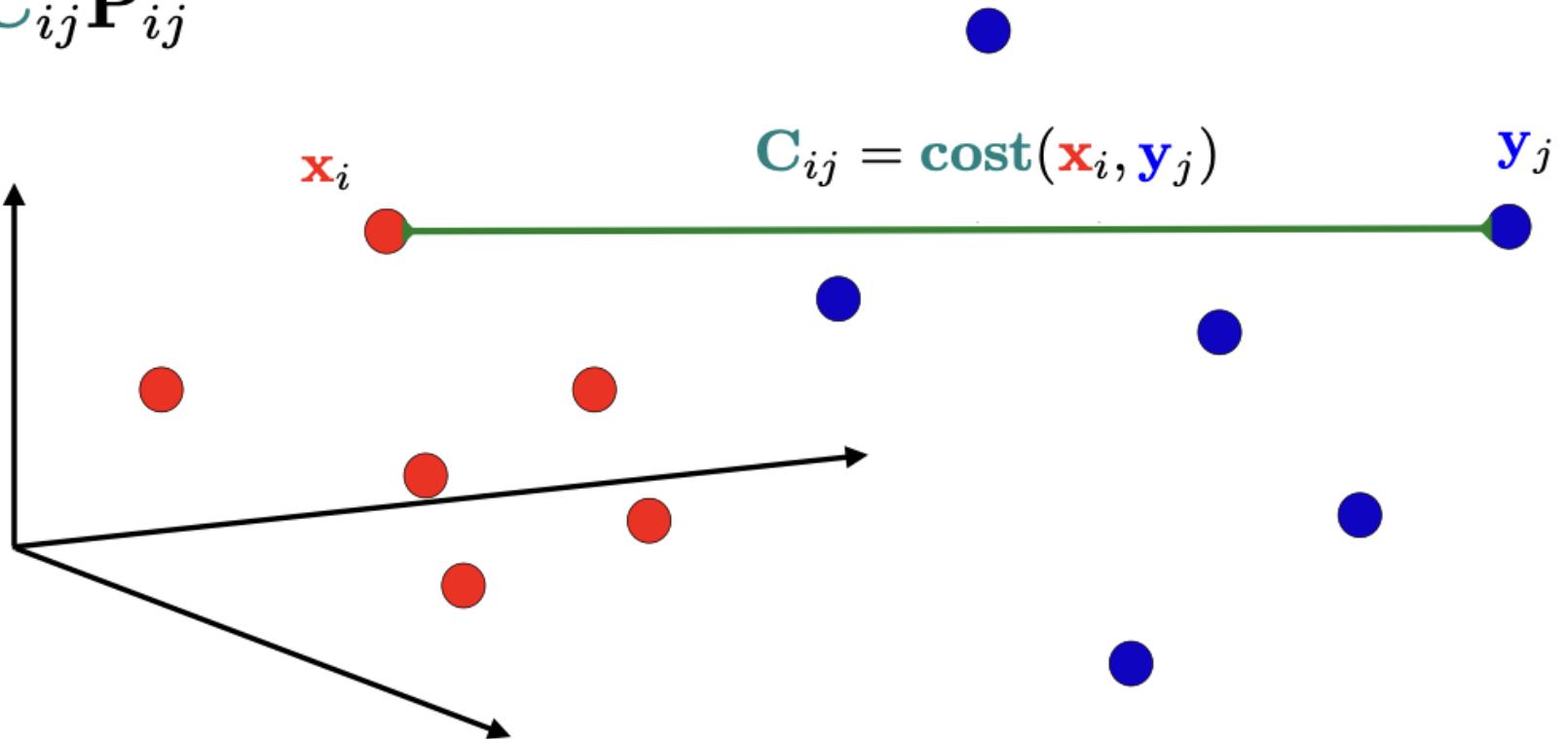
$$\Pi(\mathbf{a}, \mathbf{b}) = \{\mathbf{P} \in \mathbb{R}_+^{n \times m} : \mathbf{P}\mathbf{1}_m = \mathbf{a}, \mathbf{P}^T\mathbf{1}_n = \mathbf{b}\}$$



Wasserstein Problem

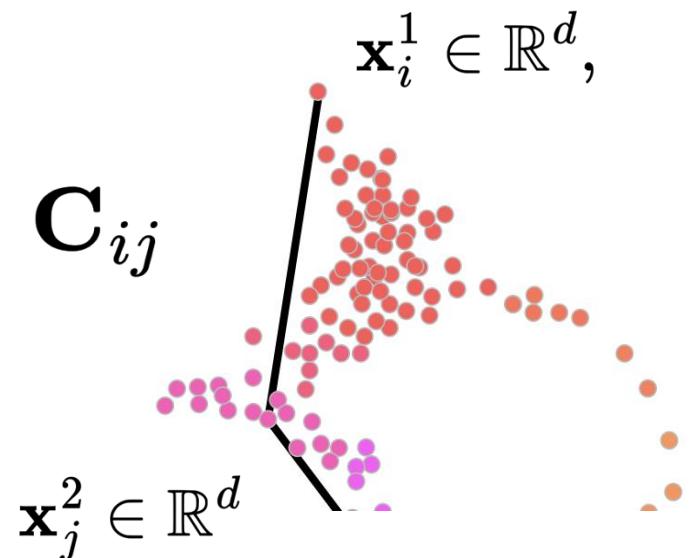
$$\mathbf{P}^* = \underset{\mathbf{P} \in \Pi(\mathbf{a}, \mathbf{b})}{\operatorname{argmin}} \langle \mathbf{C}, \mathbf{P} \rangle$$

$$= \underset{\mathbf{P} \in \Pi(\mathbf{a}, \mathbf{b})}{\operatorname{argmin}} \sum_{i,j} \mathbf{C}_{ij} \mathbf{P}_{ij}$$



Why use OT for temporal alignment?

The most "natural" alignment minimizes the transcriptional distance between these cells, represented with cost C_{ij}



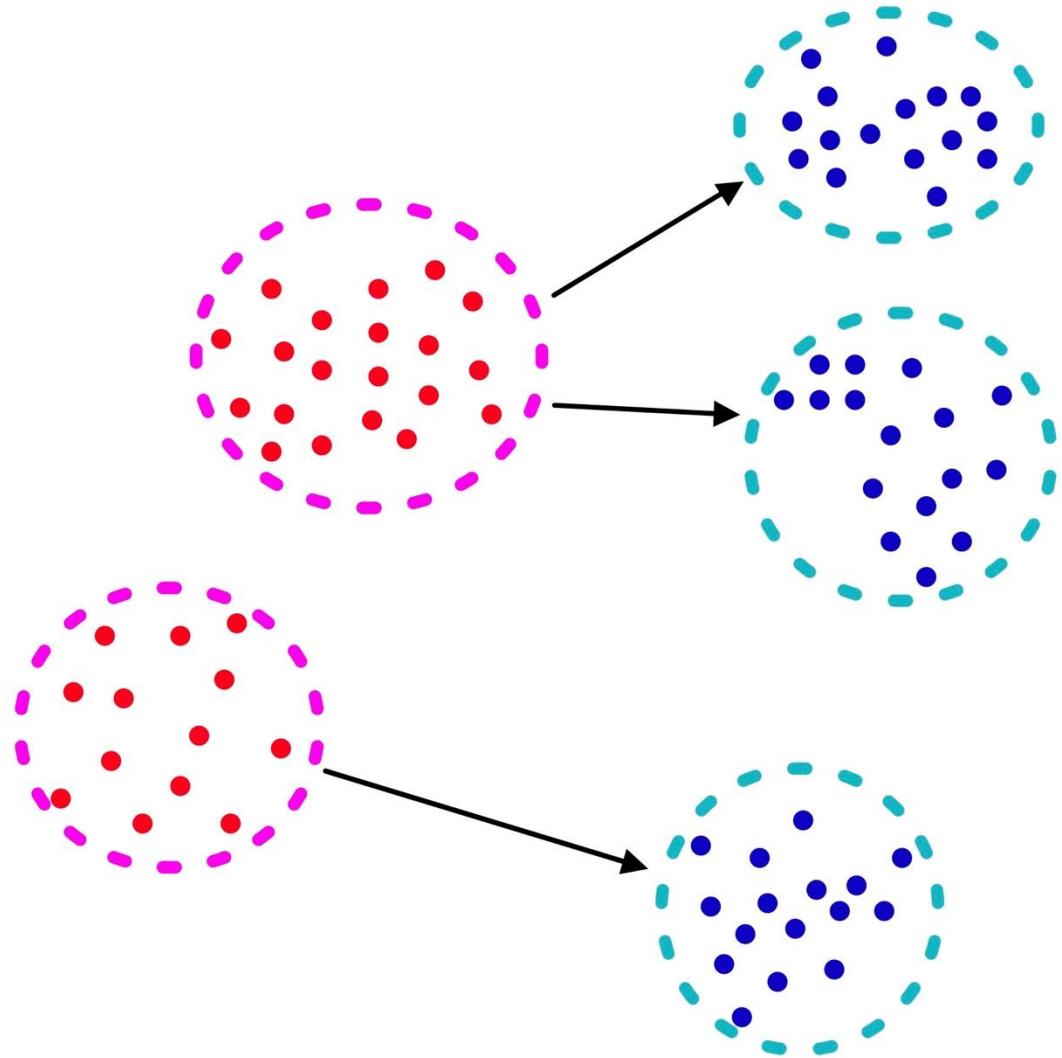
$$\mathbf{C}_{ij} := \mathbf{C}_{ij}^{(1,2)} = \|\mathbf{x}_i^1 - \mathbf{x}_j^2\|_2$$

Low-Rank* Wasserstein Problem

Often the data has some cluster structure, e.g. cell types, and the most interesting biological question is to understand the mapping at that resolution.

Consider a modification of the puzzle:

- (1) What are the "best" cell types
- (2) Which cell types transitioned to which?



* Latent-coupling (LC) formulation
(Lin et al 2021, Halmos et al 2024)

Low-Rank Wasserstein Problem

$$\mathbf{P}^* = \arg \min_{\mathbf{P} \in \Pi_{\mathbf{g}_1, \mathbf{g}_2}(\mathbf{a}, \mathbf{b})} \langle \mathbf{C}, \mathbf{P} \rangle$$

LC (latent coupling) factorization of \mathbf{P} imposes *rank constraint* and decomposes \mathbf{P} into 3 factors while keeping it a feasible coupling

$$\mathbf{P} \in \Pi_{\mathbf{g}_1, \mathbf{g}_2}(\mathbf{a}, \mathbf{b})$$

$$\implies \mathbf{P} = \mathbf{Q}_1 \text{diag}(1/\mathbf{g}_1) \mathbf{T} \text{diag}(1/\mathbf{g}_2) \mathbf{Q}_2^T$$

$$\mathbf{Q}_1 \in \Pi(\mathbf{a}, \mathbf{g}_1)$$

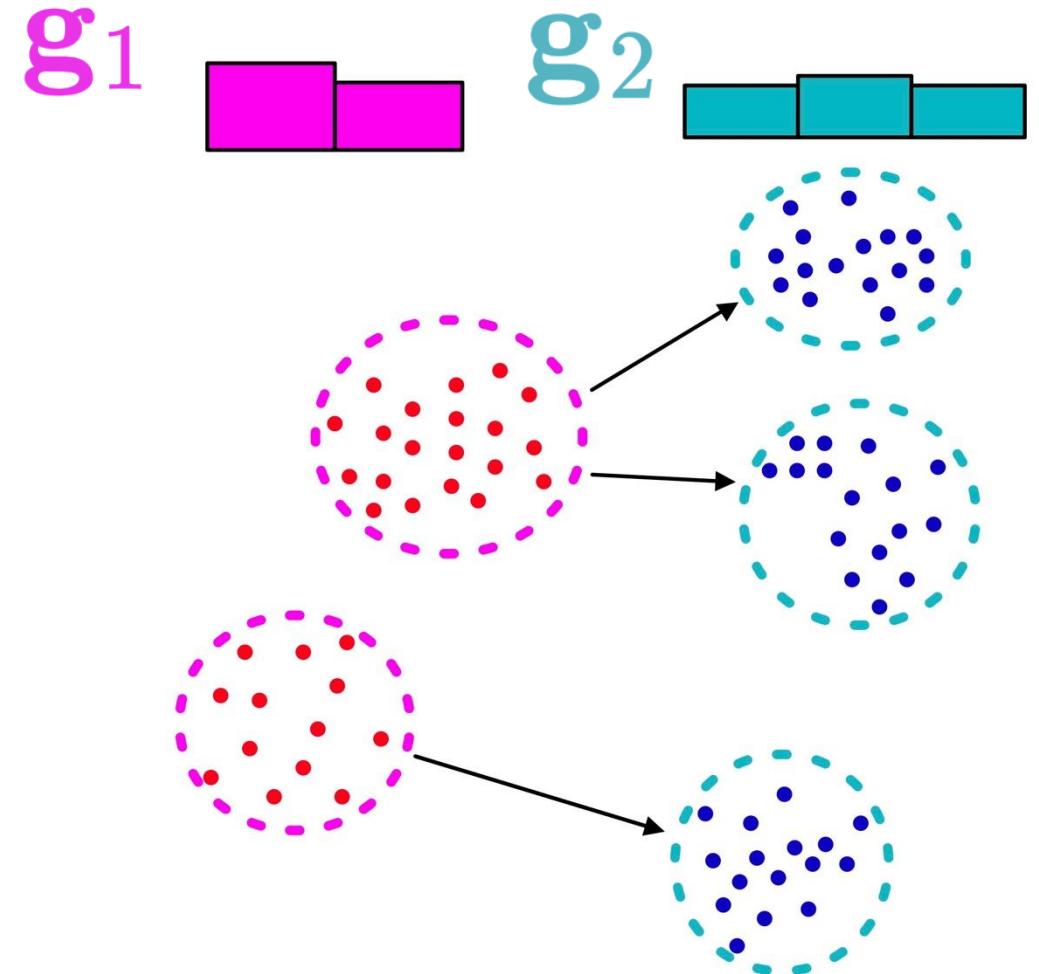
Couples point distribution at time 1 to cell-type distribution at time 1

$$\mathbf{T} \in \Pi(\mathbf{g}_1, \mathbf{g}_2)$$

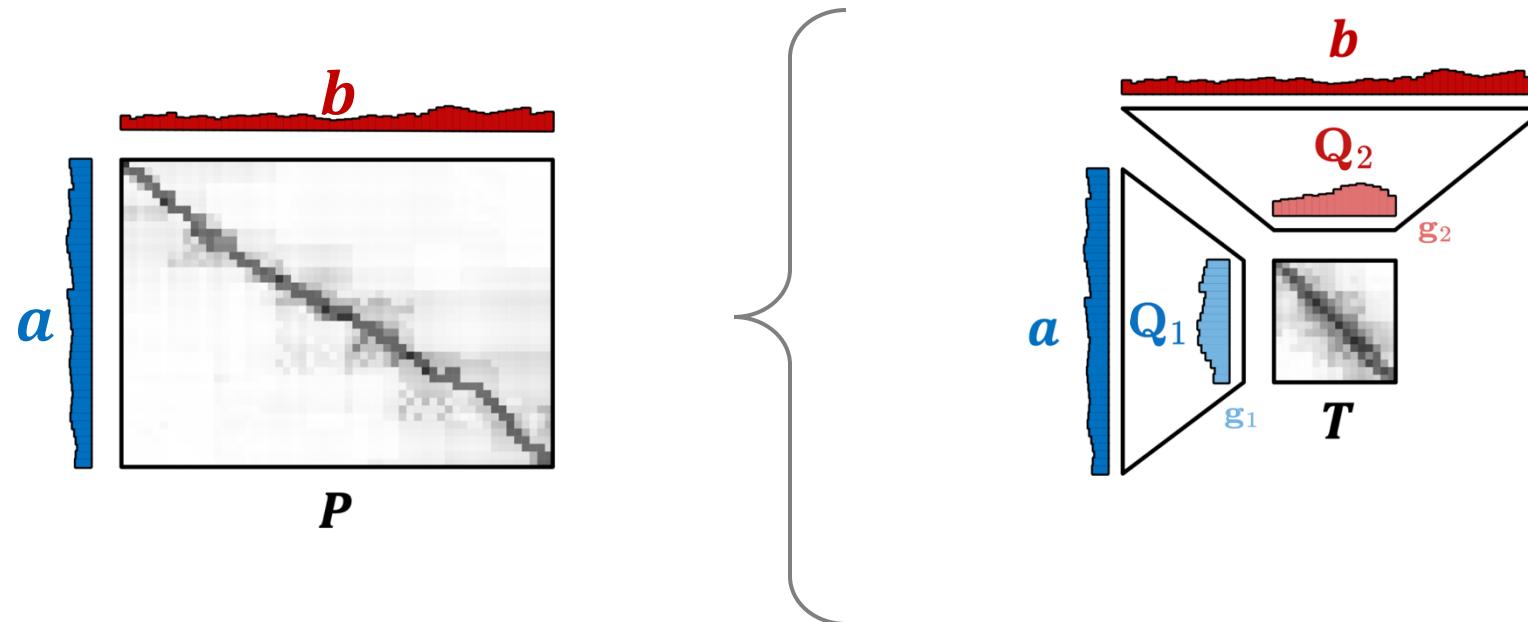
Couples cell-type distribution at time 1 to cell-type distribution at time 2

$$\mathbf{Q}_2^T \in \Pi(\mathbf{g}_2, \mathbf{b})$$

Couples cell-type distribution at time 2 to point distribution at time 2



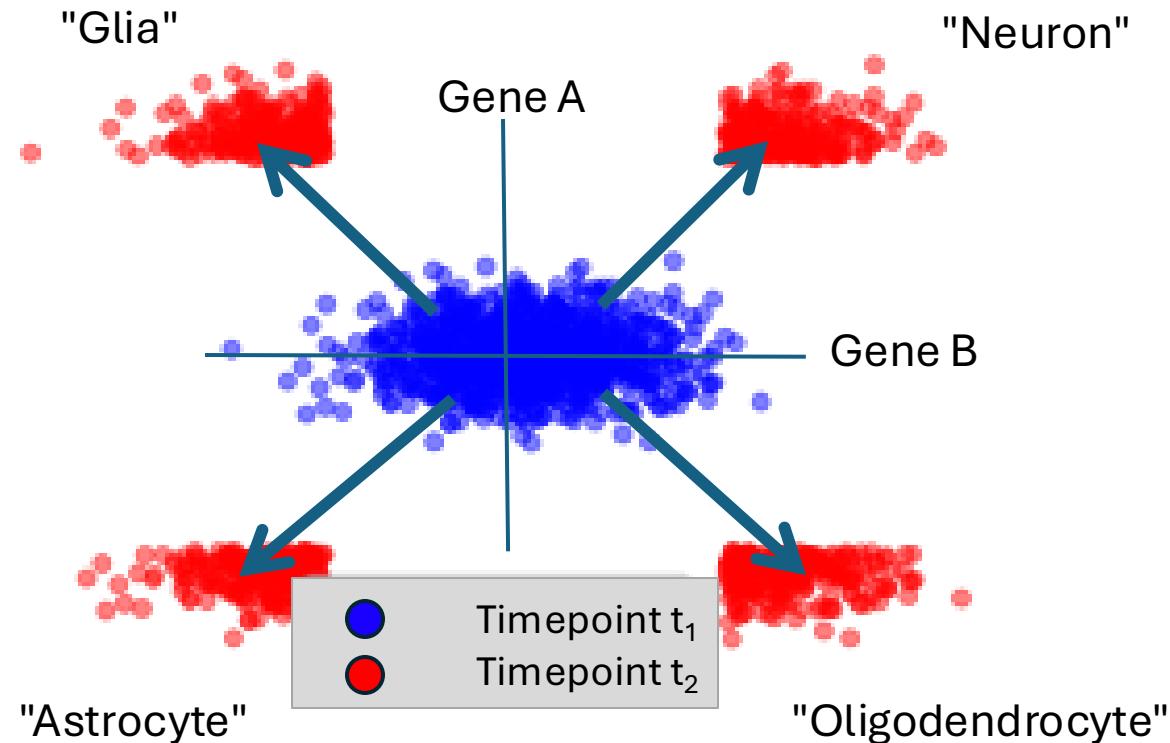
Low-Rank Optimal Transport: A Special Parametrization for a Coupling



Factor relaxation with latent coupling (FRLC)
Low rank approximation of optimal transport
Halmos*, Liu*, Gold*, R. NeurIPS (2024)

Why use Low-Rank OT for temporal alignment?

Sometimes the clustering / cell types at one timepoint are *not enough* to build a map of cell differentiation!

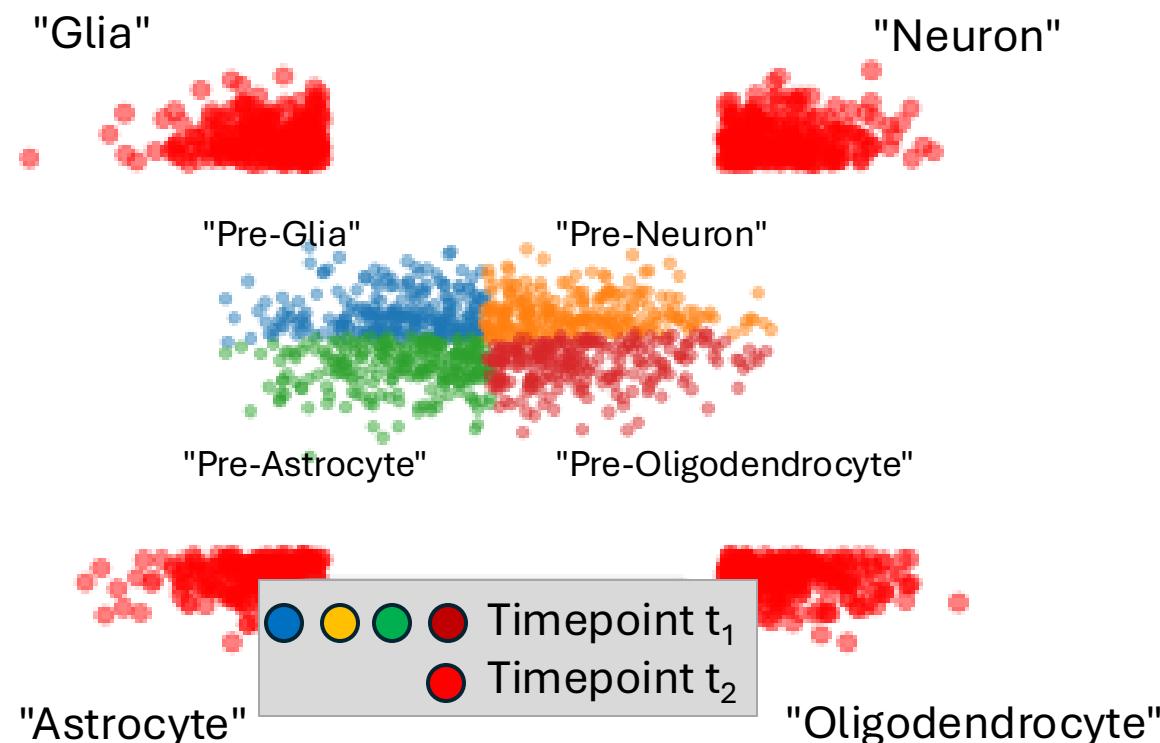


Why use Low-Rank OT for temporal alignment?

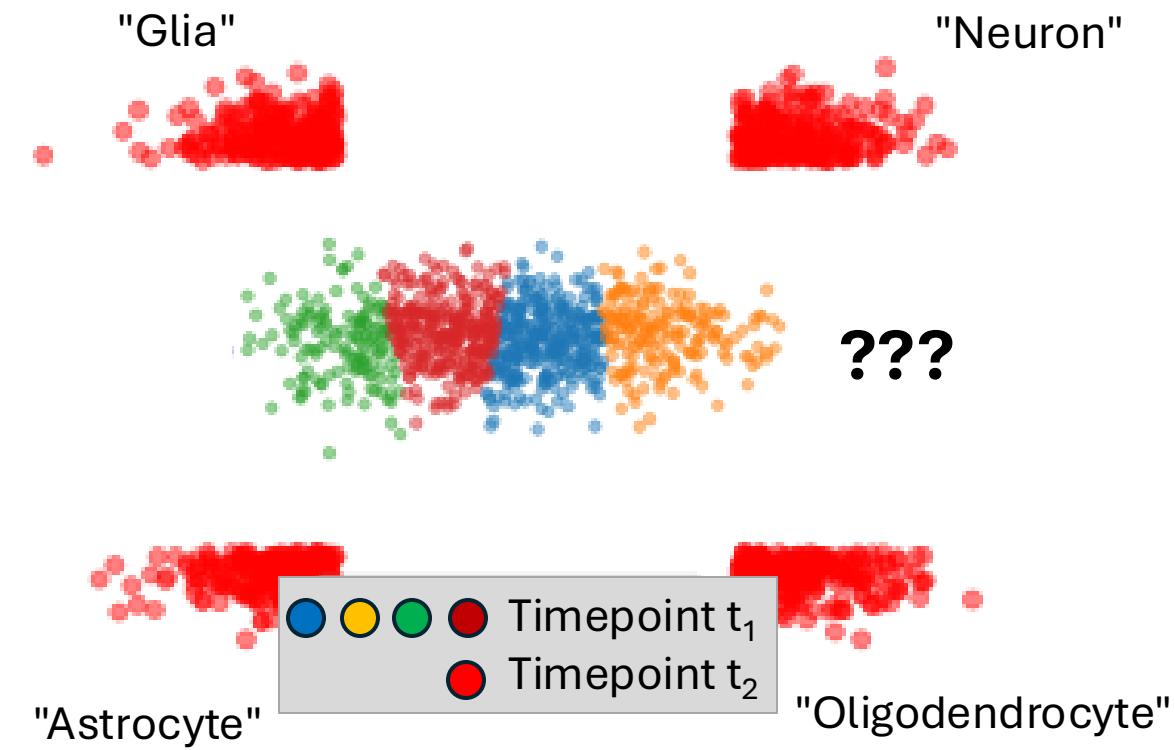
Need to leverage temporal information to get both differentiation map and cell-state correct!

HM-OT / Low-Rank OT:

Clusters by ancestry using multiple timepoints.



Single-timepoint clustering (e.g. k-means)
Only uses information from one timepoint.

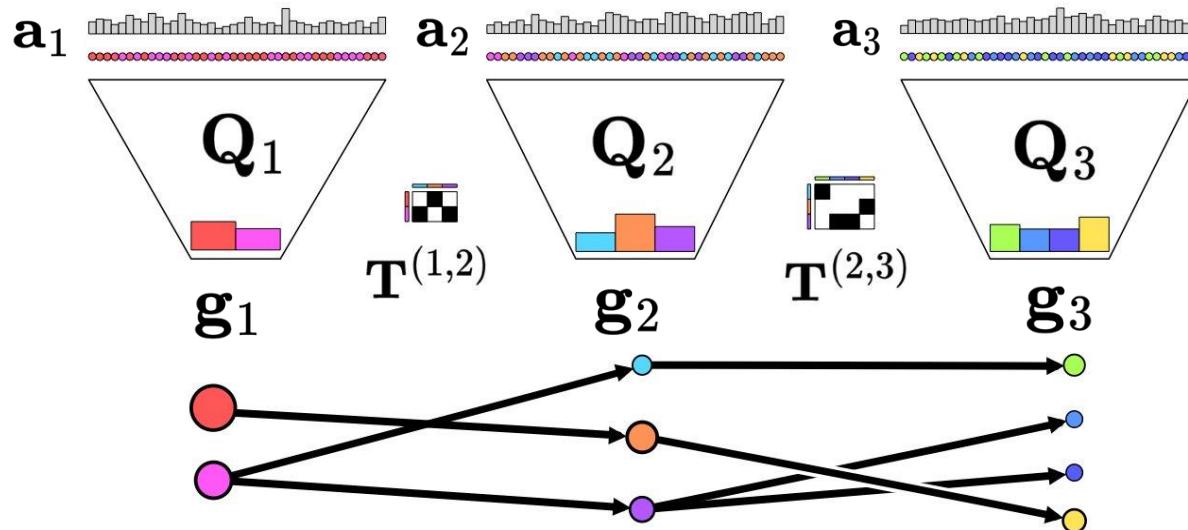


Hidden-Markov Optimal Transport

Problem: Given empirical distributions $(a_t)_{t=1,\dots,N}$ find the latent factors $(Q_t)_{t=1,\dots,N}$ and differentiation maps $(T^{(t,t+1)})_{t=1,\dots,N-1}$ that minimize the Wasserstein distance traveled by the clusters through time.

$$\min_{\mathbf{Q}, \mathbf{T} : (\mathbf{Q}_t, \mathbf{Q}_{t+1}, \mathbf{T}^{(t,t+1)}) \in \text{LC}_{\mathbf{a}_t, \mathbf{a}_{t+1}}(r_t, r_{t+1})} \sum_{t=1}^{N-1} \langle \mathbf{C}^{(t,t+1)}, \mathbf{P}^{(t,t+1)} \rangle_F$$

$$\mathbf{P}^{(t,t+1)} := \mathbf{Q}_t \text{diag}(1/\mathbf{g}_t) \mathbf{T}^{(t,t+1)} \text{diag}(1/\mathbf{g}_{t+1}) \mathbf{Q}_{t+1}^T$$

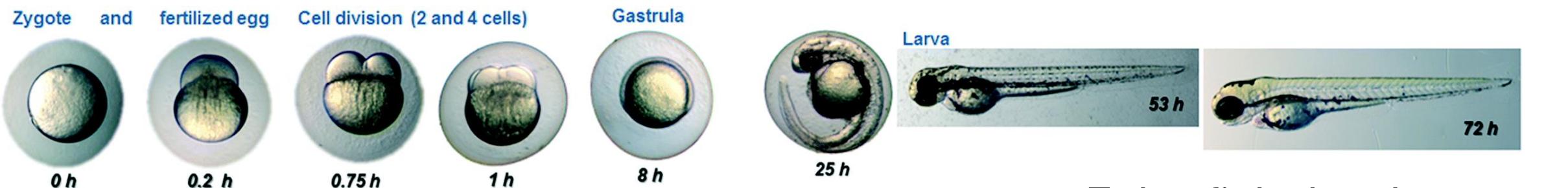


HM-OT: Algorithm

- Computes MAP estimates of Q_t , $T^{(t,t+1)}$, g_t using an algorithm analogous to forward-backward for Hidden Markov Models (HMM)
- Highly flexible in terms of input information! One can either run it unsupervised and learn all variables or fix/initialize any subset of the following and learn the rest:
 - Cell-type proportions (g_t) [i.e. if you know there are "rare" cell-types]
 - Cell to cell-type mappings (Q_t) [i.e. if you know cell-types]
- More algorithmic details are in the paper!



Zebrafish development is a well-studied model of organismal development and cell differentiation



Zebrafish development
[García-Camero, et al. *Env.Sci.* 2019]

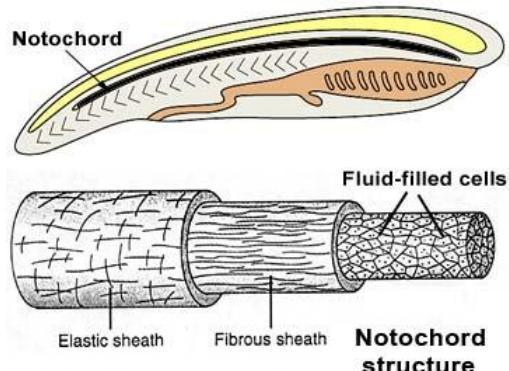
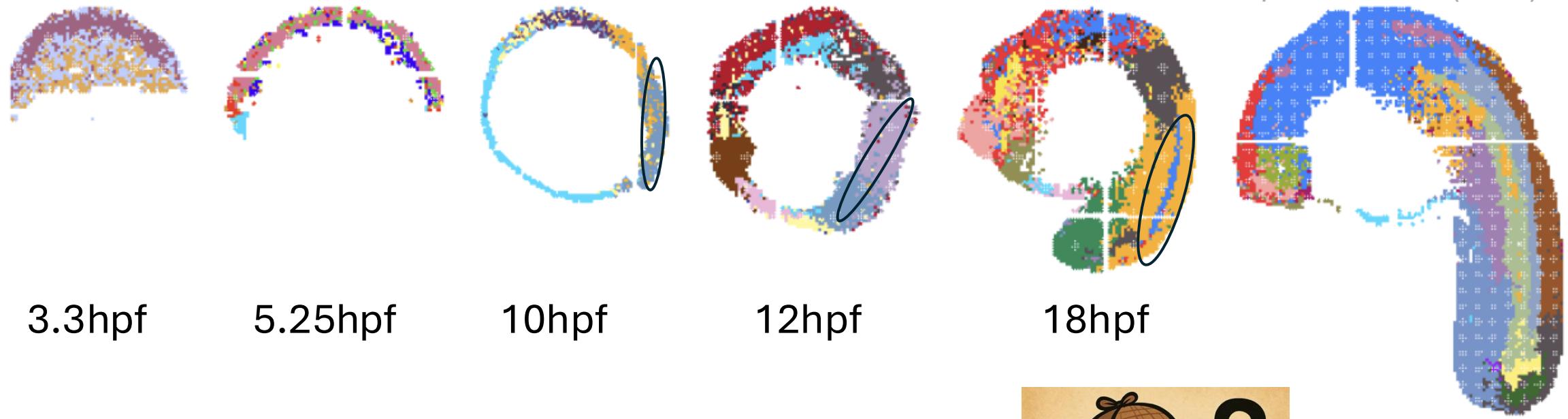


Spatiotemporal transcriptomics

Stereo-Seq [Liu et al. *Developmental Cell* (2022)]

Spatiotemporal transcriptomics of zebrafish embryogenesis

Liu et al. *Developmental Cell* (2022)

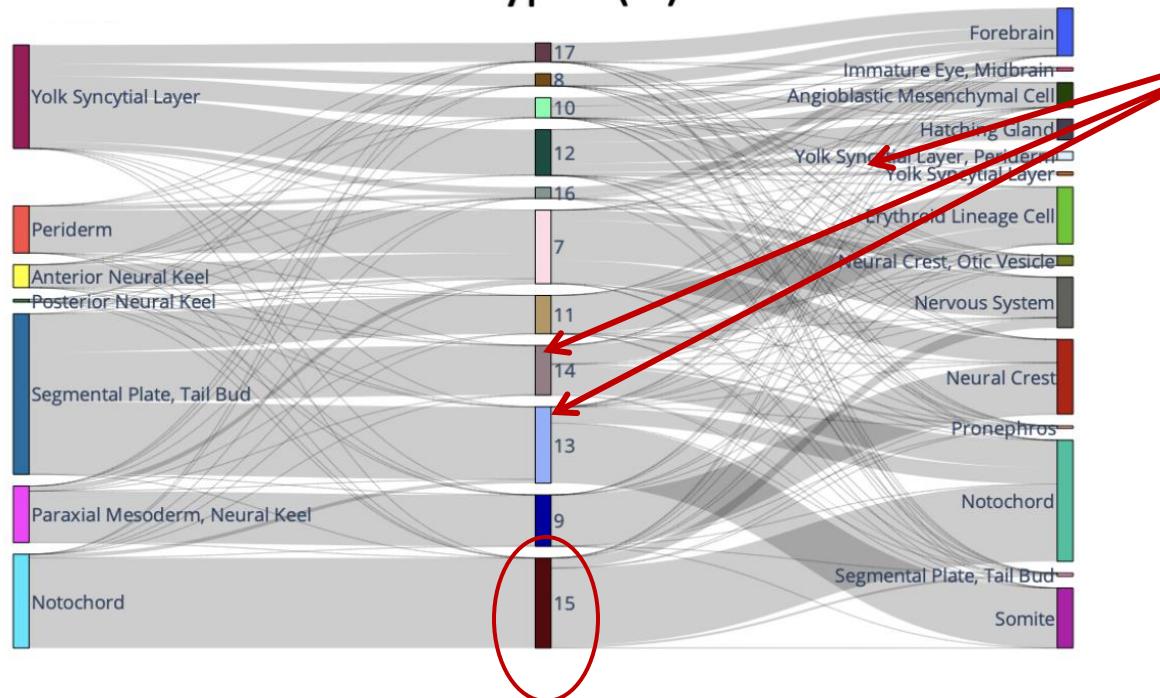


Notochord cell-type "disappears" in the published annotation!



HM-OT: Clustering and Differentiation Map of Zebrafish

HM-OT Cell types (U)



Stereo-Seq data and cell type annotations from Liu et al.
Developmental Cell (2022)

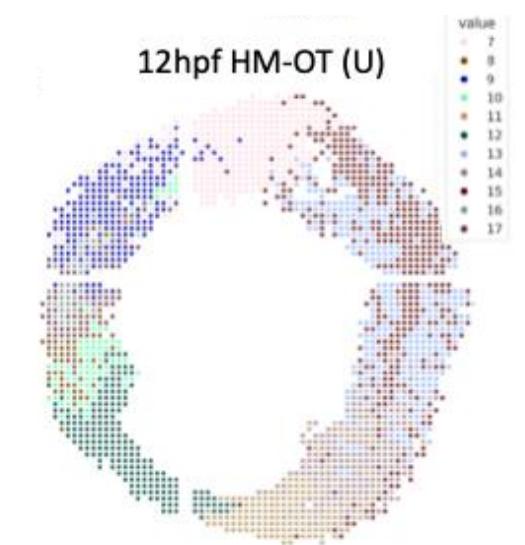
Notochord recovered!

Corrects transitions which were incorrect with annotated cell-types

12hpf

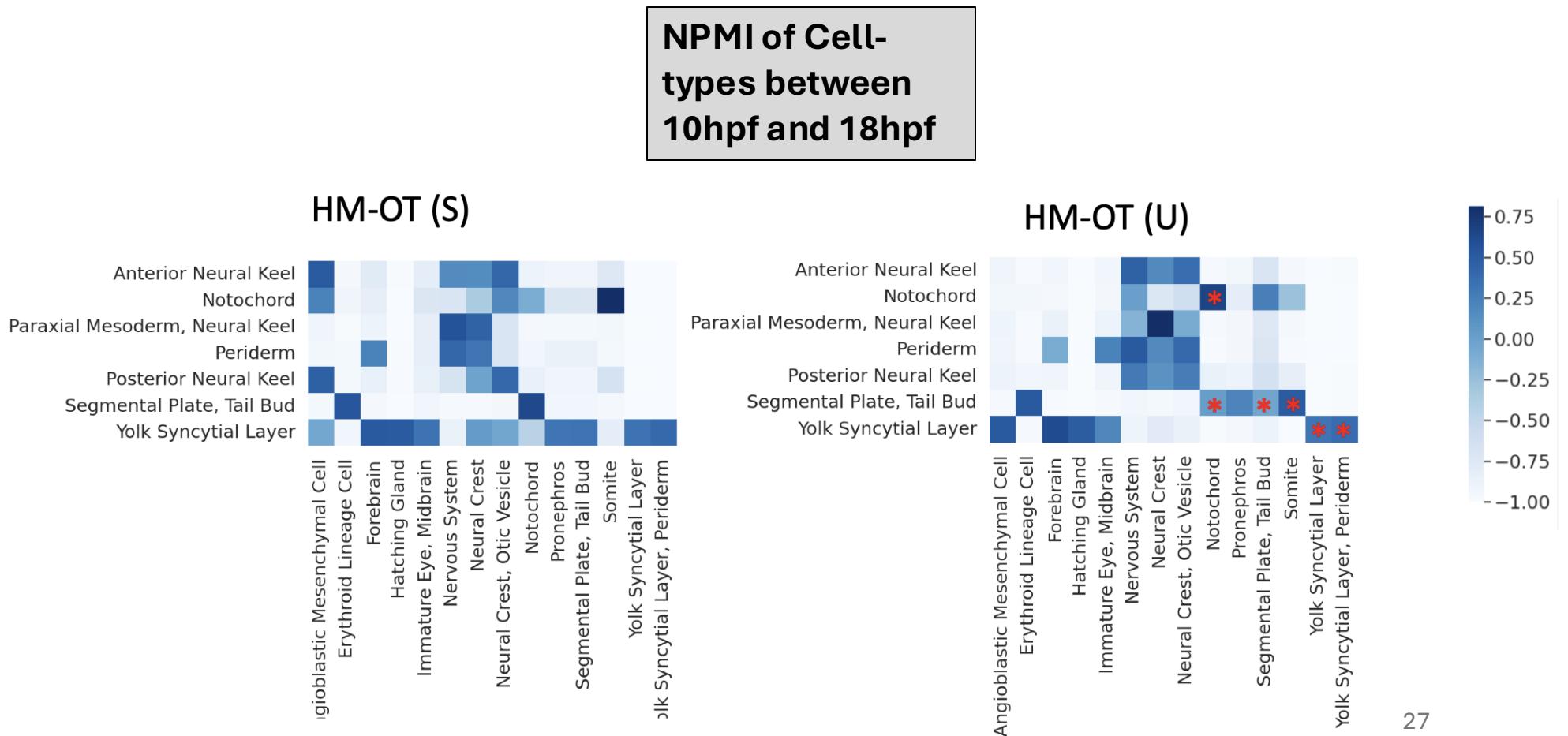
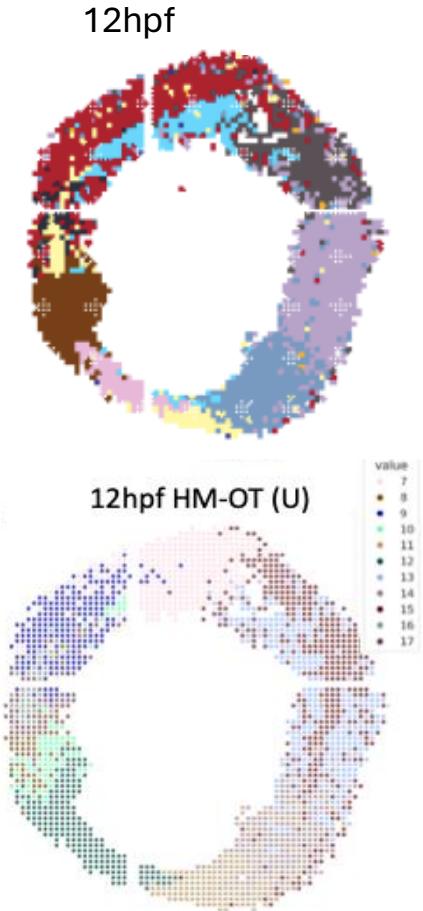


12hpf HM-OT (U)



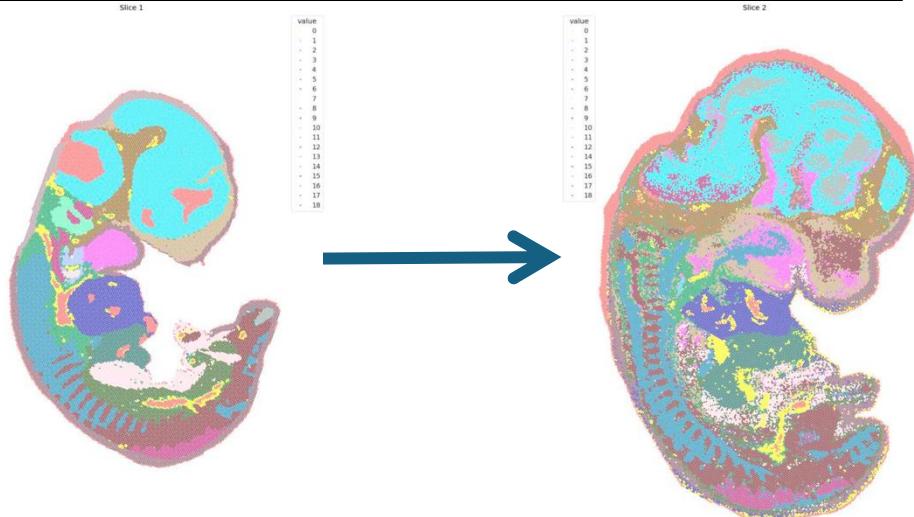
HM-OT: Differentiation Map of Zebrafish

HM-OT inferred cell-types substantially improve the NPMI (pointwise mutual information) to ground truth trajectories relative to annotated types:

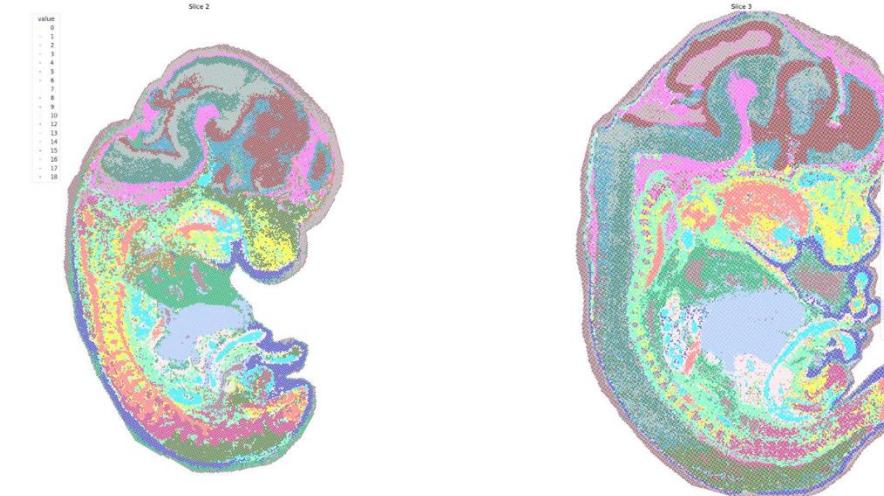


HM-OT is a Flexible Toolbox for (Co) Clustering

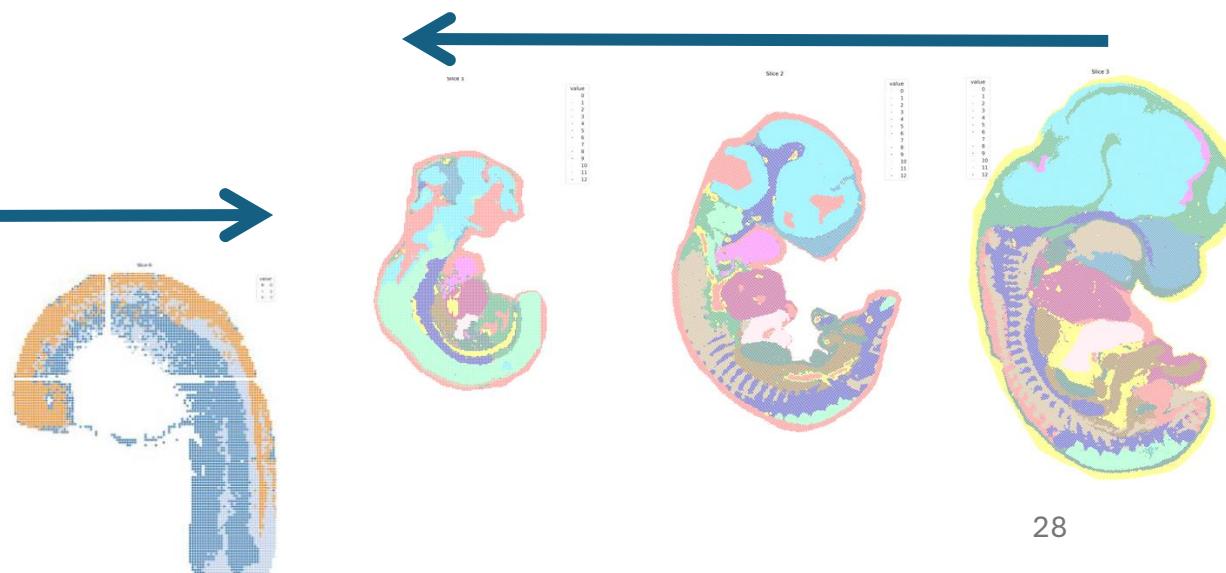
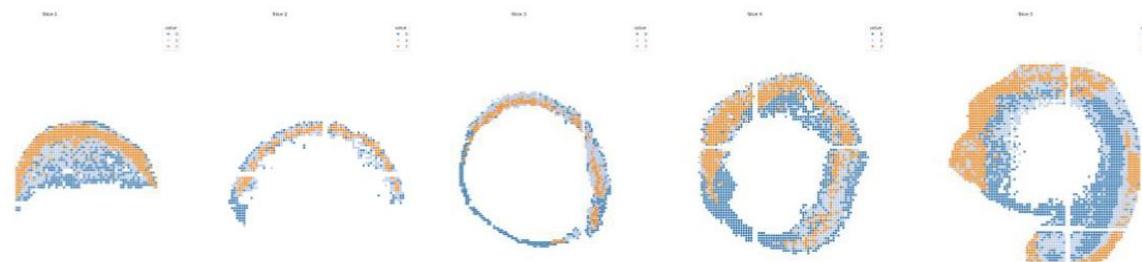
Transfer known clusters forwards or backwards in time to other data



Learn cell state/type from scratch to minimize HM-OT objective



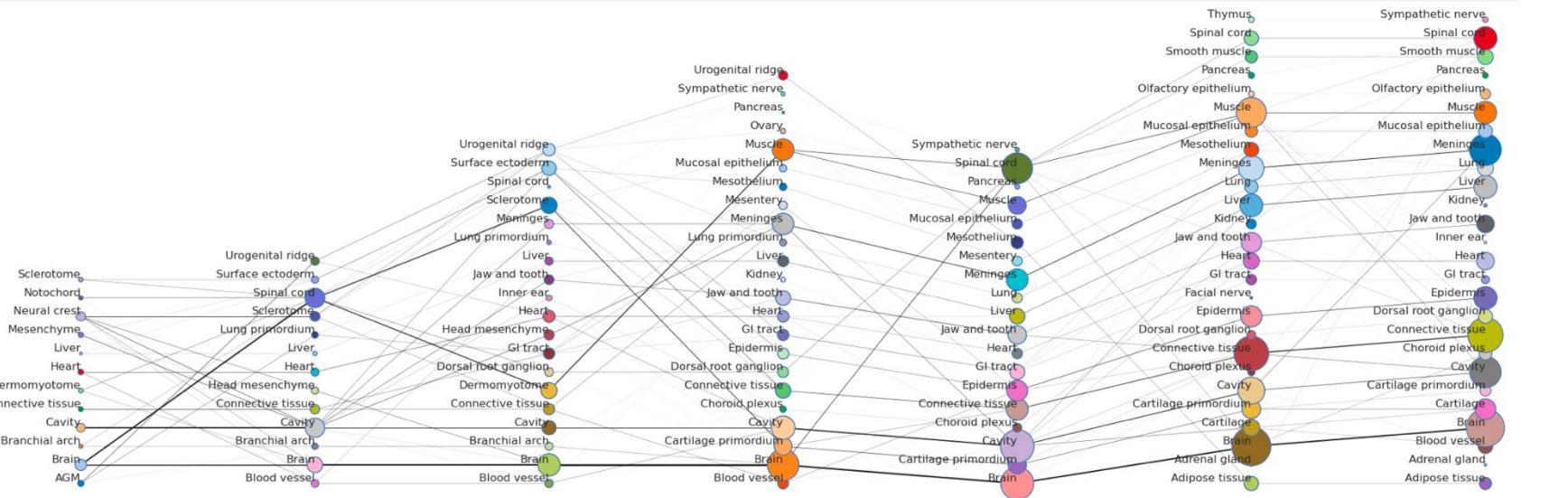
Project or co-cluster cell-types forward and backward in time through differentiation map



Large-Scale Inference of Differentiation Maps

Lightning fast and space-efficient; can scale maps to millions of points!

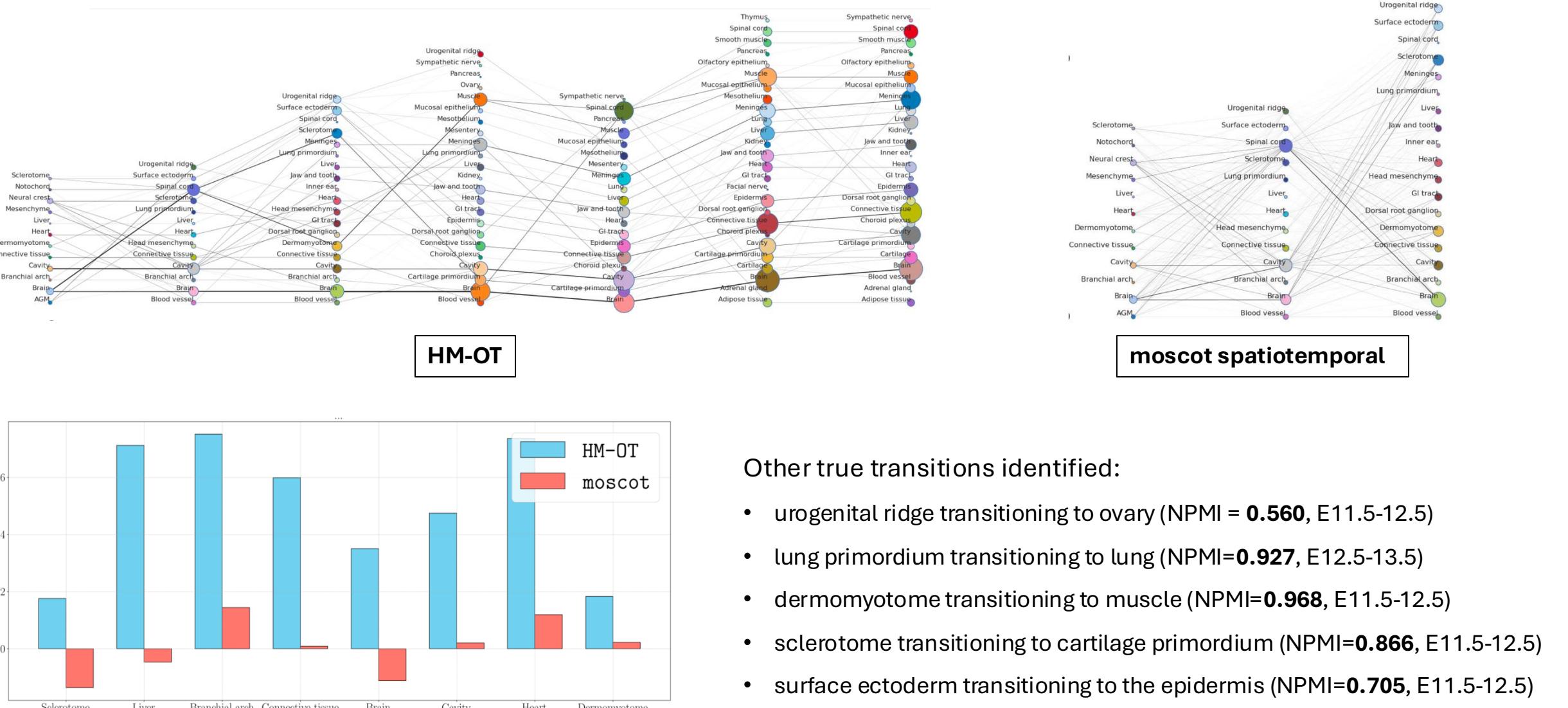
Spatial (Stereo-Seq) Mouse Development (Chen et al '22)



Temporal (Single-Cell) Mouse Embryogenesis (Qiu et al '24)



Large-Scale Inference of Differentiation Maps



Summary

HM-OT: a scalable algorithm to infer differentiation maps, discover temporal co-clusters, and track cell-types through time and space.

- HM-OT introduces a novel factorization of optimal transport to model cell-type differentiation
- Optimizes this factorization across the full time-series of temporal transcriptomics data

<https://github.com/raphael-group/HM-OT/>

Thank you!



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Ahmed Shuaibi

Richard Zhang

Clover Zheng



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SCHMIDT FUTURES

Scaling DeST-OT with low rank optimal transport

Stage E13.5

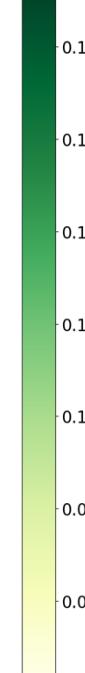


77K spots

Stereo-seq of mouse embryo

[Chen et al. *Cell*, 2022]

Stage E14.5



102K spots

