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# Examining microbe–metabolite correlations by linear methods

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Analyzing correlative relationships between microbes and metabolites is a timely topic[1–3] but is complicated by the compositional (i.e., relative) nature of the data[4,5]. Recently, Morton et al. proposed a neural network architecture called MMvec to predict metabolite abundances from microbe presence[6]. We do not doubt the usefulness of MMvec but write in defense of simple linear statistics. When used correctly, correlation and proportionality[5,7] can be scale invariant and can outperform MMvec in certain conditions.

Scale invariance is important because we do not want a method that is sensitive to (variant with) changes in technical factors such as sequencing depth (differences in scale). In compositional data analysis, scale invariance is forced by using a log-ratio transformation that normalizes the data with an internal reference[8]. The resulting log ratios are scale invariant, and so analyses of log ratios are scale invariant too. This is also true for multi-omics data, but only if the transformation is performed correctly. Let us consider two possible centered log-ratio (CLR) transformations of multi-omics data, presented here as functions of the input

$$\begin{aligned}\mathcal{A}(\mathbf{u}_i, \mathbf{v}_i) &= \mathrm{clr}([u_{i1}, \ldots, u_{iM}, v_{i1}, \ldots, v_{iN}]) \\ &= \log\left(\frac{[u_{i1}, \ldots, u_{iM}, v_{i1}, \ldots, v_{iN}]}{\sqrt{[M+N]\Pi_j^M u_{ij}\Pi_j^N v_{ij}}}\right) \\ \mathcal{B}(\mathbf{u}_i, \mathbf{v}_i) &= [\mathrm{clr}([u_{i1}, \ldots, u_{iM}]), \mathrm{clr}([v_{i1}, \ldots, v_{iN}])] \\ &= \left[\log\left(\frac{[u_{i1}, \ldots, u_{iM}]}{\sqrt{[M]\Pi_j^M u_{ij}}}\right), \log\left(\frac{[v_{i1}, \ldots, v_{iN}]}{\sqrt{[N]\Pi_j^N v_{ij}}}\right)\right]\end{aligned}$$

for sample $i$, where $\mathbf{u}_i$ measures 1, …, $M$ microbes and $\mathbf{v}_i$ measures 1, …, $N$ metabolites. Only approach $\mathcal{B}$ is scale invariant. Morton et al. use approach $\mathcal{A}$ in the original paper where they claim that correlation and proportionality underperform MMvec.

Why is approach $\mathcal{B}$ valid, but not approach $\mathcal{A}$? It is because the microbe and metabolite data are generated from two separate sampling processes: they are individually, not jointly, constrained to sum to 1. In other words, the abundance of microbe 1 is limited by the abundance of microbes 2 through $M$, but is not limited by the abundance of metabolites 1 through $N$. Consequently, the denominator from approach $\mathcal{A}$ has no meaning. In contrast, the denominators from approach $\mathcal{B}$ have the property that they cancel any constant factor multiplied with their respective numerators. As such, they cancel the implicit sequencing biases that cause the samples to be on different scales. An additional property of these denominators is that they are useful normalization factors themselves[9]: under the assumption that the majority of features are unchanged, approach $\mathcal{B}$ will make the transformed data proportional to the original absolute data and thus performs effective library-size normalization.

We repeated the authors' analysis to measure the F1 score (precision and recall) for the top microbe–metabolite associations using approach $\mathcal{B}$. Figure 1 shows the performance of correlation and proportionality, both of which outperformed MMvec on their simulated benchmark. Interestingly, correlation performed best, suggesting that the 'ground truth' includes power-law relationships between microbes and metabolites (log–linear relationships with slopes other than 1, which could mean, for example, that although an increase in two microbe units associates with a doubling of metabolites, an increase of four units associates with a quadrupling). Because $\phi$ and $\rho$ are designed for intercept-free linear relationships, these power-law relationships will usually go undetected. Note that, although SPIEC-EASI already implements $\mathcal{B}$ in 'multi-source' mode, it makes a strong assumption that the true ecological association network is sparse[10]. This assumption does not appear to hold true for the simulated data (see ref. [6]). If one instead calculates covariance via a second inversion of the regularized inverse covariance matrix, the model performs well (see QUIC-cov in Fig. 1).

Data sparsity, by which we mean an excess of zero counts, presents a major challenge to microbiome data analysis. For one, a log-ratio transformation fails for a zero entry. Many methods have been proposed to address compositional zeros, including Bayesian imputation strategies[11] and alternative transformations[12]. The simplest approach involves replacing all zeros with a very small number. Every zero-handling strategy has limitations; however, it remains unclear whether a neural network will necessarily perform better. For the simulated microbiome data used in Fig. 1, about 14% of the values are zero (the data are 14% sparse). We increased the sparsity by sampling new counts from an equivalent multinomial distribution where we used the closed counts as parameters at one-twentieth the sequencing depth. This sampling generated new relative data with 71% sparsity, without any change to the corresponding absolute data. Figure 2 shows how simple correlations at 71% sparsity, despite a considerable drop in accuracy, still outperform the MMvec baseline at 14% sparsity. Interestingly, Spearman's rank correlation is the method most impaired by data sparsity, likely because any change to small counts would distort ranks more than parametric covariance estimates.

It is worth noting that neither the precision nor the recall is high for any of these methods. This is consistent with how information is lost when producing compositional counts, especially if undersampling leads to an excess of zero counts. It is also worth noting that CLR-based correlations, by definition, describe how microbes

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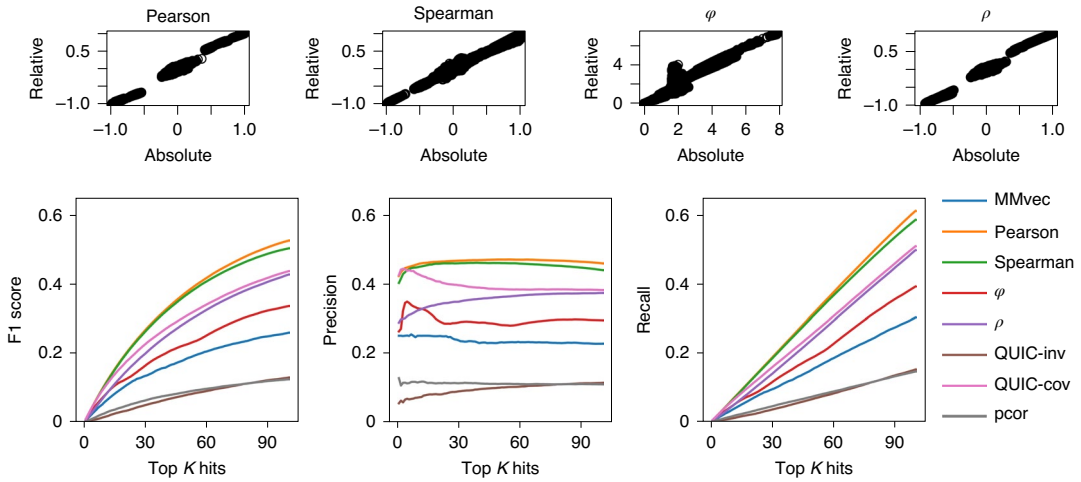


**Fig. 1 | Reanalysis of the simulated data from Morton et al.** The top panels show agreement between absolute and relative metrics when using approach $\mathcal{B}$. The bottom panels show the updated performances from the simulated data, where QUIC refers to the regularized inverse covariance matrix and pcor refers to partial correlations.

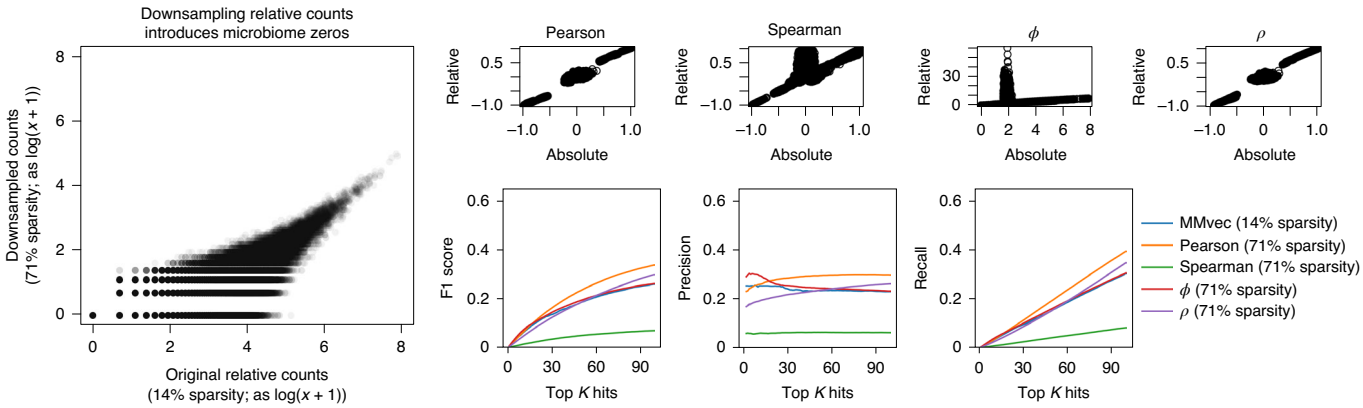


**Fig. 2 | Reanalysis of the sparsified simulated data.** The leftmost panel shows a log–log plot of the new relative data with 71% sparsity (*y* axis) versus the original relative data with 14% sparsity (*x* axis), confirming successful downsampling. The top right panels show agreement between absolute and relative metrics when using approach $\mathcal{B}$. The bottom right panels show the updated performances from the sparse simulated data.

and metabolites behave relative to their respective sample means. Although the CLR can, under some circumstances, provide a useful normalization of the data, analysts must take care not to forget that the geometric mean is foremost a reference frame[13], a kind of yardstick against which to compare the relative abundances to establish a scale-invariant analysis of the data. If the CLR transform does not perfectly normalize the relative data, then some discrepancies might be seen between the estimates and the true associations[7].

Even when the CLR is not a perfect normalization tool, proportionality is designed to still reveal some linear associations without having to make the relationship between the variables and the reference explicit. On the other hand, CLR-based correlations depend more on the chosen reference because any expression of power laws will necessarily involve that reference. To visualize this, we assumed that the correlation coefficient was high enough to detect a linear relationship between the logarithms of two features $\mathbf{x}$ and $\mathbf{y}$, both having the same reference $\mathbf{r}$. We have the log–linear model

$$\log \frac{\mathbf{y}}{\mathbf{r}} = m \log \frac{\mathbf{x}}{\mathbf{r}} + b + \epsilon$$

(with offset $b$ and error term $\epsilon$). This implies that $\mathbf{y} = e^{b+\epsilon}\mathbf{r}^{1-m}\mathbf{x}^{m}$. From this, we can see how the reference (geometric mean from CLR) influences the relationship between variables when the slope $m$ is not 1.

We do not disagree that neural networks can add value to multi-omics data integration. Their ability to learn nonlinear relationships could improve metabolite prediction by directly modeling complex microbe–metabolite interactions[14]. However, neural networks do not offer a magical solution to the problems of compositional data analysis[15]. They are merely a nested series of transformed linear operators. As such, they may be prone to yielding spurious results whenever a simple linear method would yield spurious results. It seems to us that MMvec's primary advantage is how it handles compositional data, not its neural network architecture per se. For example, the use of a softmax transformation, which is equivalent to an inverse CLR transformation, might imply that the linear operations from previous layers actually occur in CLR coordinates[6].

We conclude by reminding readers that not all problems in biology are solved by adding layers of complexity: sometimes it is sufficient to use the simplest solutions more carefully.

## Online content

Any methods, additional references, Nature Research reporting summaries, source data, extended data, supplementary information, acknowledgements, peer review information; details of author contributions and competing interests; and statements of data and code availability are available at https://doi.org/10.1038/s41592-020-01006-1.

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## Methods

For Fig. 1, we performed a reanalysis of the simulated data by taking the following steps: (1) we loaded in the absolute and relative datasets provided by the authors in the 'results/benchmark_output/CF_sims/data' directory; (2) we replaced all zeros with the minimum non-zero value; (3) we performed a CLR of the microbe and metabolite data separately for each of the absolute and relative datasets; (4) we calculated proportionality (using propr package version 4.2.8) and correlation (using base R version 3.6.3) for each of the absolute and relative datasets; and (5) we measured and plotted the precision and recall of the relative data analysis against the MMvec results using a Python script from the authors. For Fig. 2, we repeated this same procedure but added a new step where we downsampled the relative microbiome data by using a multinomial distribution at one-twentieth the sequencing depth, where the expected proportions were set as the original relative microbiome proportions.

**Reporting Summary.** Further information on research design is available in the Nature Research Reporting Summary linked to this article.

## Data availability

Data used in Figs. 1 and 2 are available from https://doi.org/10.5281/zenodo.3610709 and https://doi.org/10.5281/zenodo.3833174, respectively.

## Code availability

Scripts used in Figs. 1 and 2 are available from https://doi.org/10.5281/zenodo.3610709 and https://doi.org/10.5281/zenodo.3833174, respectively.

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## Author contributions

T.P.Q. performed the analysis. T.P.Q. and I.E. drafted the manuscript.

## Competing interests

The authors declare no competing interests.

## Additional information

**Supplementary information** is available for this paper at https://doi.org/10.1038/s41592-020-01006-1.

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