

tascCODA: Bayesian tree-aggregated analysis of compositional amplicon and single-cell data

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2 ABSTRACT

3 Accurate generative statistical modeling of count data is of critical relevance for the analysis
4 of biological datasets from high-throughput sequencing technologies. Important instances
5 include the modeling of microbiome compositions from amplicon sequencing surveys and the
6 analysis of cell type compositions derived from single-cell RNA sequencing. Microbial and
7 cell type abundance data share remarkably similar statistical features, including their inherent
8 compositionality and a natural hierarchical ordering of the individual components from taxonomic
9 or cell lineage tree information, respectively. To this end, we introduce a Bayesian model for tree-
10 aggregated amplicon and single-cell compositional data analysis (tascCODA) that seamlessly
11 integrates hierarchical information and experimental covariate data into the generative modeling
12 of compositional count data. By combining latent parameters based on the tree structure with
13 spike-and-slab Lasso penalization, tascCODA can determine covariate effects across different
14 levels of the population hierarchy in a data-driven parsimonious way. In the context of differential
15 abundance testing, we validate tascCODA's excellent performance on a comprehensive set of
16 synthetic benchmark scenarios. Our analyses on human single-cell RNA-seq data from ulcerative
17 colitis patients and amplicon data from patients with irritable bowel syndrome, respectively,
18 identified aggregated cell type and taxon compositional changes that were more predictive and
19 parsimonious than those proposed by other schemes. We posit that tascCODA¹ constitutes
20 a valuable addition to the growing statistical toolbox for generative modeling and analysis of
21 compositional changes in microbial or cell population data.

22 **Keywords:** Bayesian modeling, Dirichlet multinomial, microbiome data, single-cell data, spike-and-slab lasso, tree aggregation,
23 differential abundance testing

¹ available at <https://github.com/bio-datasience/tascCODA>

1 INTRODUCTION

24 Next-generation sequencing (NGS) technologies have fundamentally transformed our ability to
25 quantitatively measure the molecular make-up of single cells (Shalek et al., 2013), tissues (Regev et al.,
26 2017; Karlsson et al., 2021), organs (He et al., 2020), as well as microbiome compositions in and on
27 the human body (Human Microbiome Project Consortium, 2012). Single-cell RNA sequencing (scRNA-
28 seq) (Tang et al., 2009; Shalek et al., 2013; Macosko et al., 2015) has become the key technology for
29 recording the transcriptional profiles of individual cells across different tissue types (Regev et al., 2017)
30 and developmental stages (Griffiths et al., 2018), and for determining cell type states and overall cell type
31 compositions (Trapnell, 2015). Cell type compositions provide informative and interpretable representations
32 of the noisy high-dimensional scRNA-seq data and are typically derived from clustering characteristic
33 gene expression patterns in each cell (Duò et al., 2018; Traag et al., 2019), followed by analysis of the
34 expression levels of marker genes (Luecken and Theis, 2019). As a by-product, these workflows also yield
35 a hierarchical grouping of the cell types, either derived from the clustering procedure or determined by
36 known cell lineage hierarchies. Determining changes in cell type populations across conditions can give
37 valuable insight into the effects of drug treatment (Tsoucas et al., 2019) and disease status (Smillie et al.,
38 2019), among others.

39 Complementary to scRNA-seq data collection, amplicon or marker-gene sequencing techniques provide
40 abundance information of microbes across human body sites (Human Microbiome Project Consortium,
41 2012; Lloyd-Price et al., 2017; McDonald et al., 2018). Current estimates suggest that the human
42 microbiome, i.e., the collection of microbes in and on the human body, outnumber an individual's somatic
43 and germ cells by a factor of 1.3-10 (Turnbaugh et al., 2007; Sender et al., 2016). Starting from the raw
44 read counts, amplicon data are typically summarized in count abundance tables of operational taxonomic
45 units (OTUs) at a fixed sequence similarity level or, alternatively, of denoised amplicon sequence variants
46 (ASVs). The marker genes also allow taxonomic classification and phylogenetic tree estimation, thus
47 inducing a hierarchical grouping of the taxa. To reduce the dimensionality of the data set and guard against
48 noisy and low count measurements, the taxonomic grouping information is often used to aggregate the
49 data at a fixed taxonomic rank, e.g., the genus or family rank. Shifts in the population structure of taxa
50 have been implicated in the host's health and have been associated with various diseases and symptoms,
51 including immune-mediated diseases (Round and Palm, 2018), Crohn's disease (Gevers et al., 2014), and
52 Irritable Bowel Syndrome (IBS) (Ford et al., 2017).

53 In the present work, we exploit the remarkable similarities between scRNA-seq-derived cell type data
54 and amplicon-based microbial count data and propose a statistical generative model that is applicable to
55 both data modalities: the Bayesian model for tree-aggregated amplicon and single-cell COmpositional
56 Data Analysis, in short, tascCODA. Our model assumes that count data are available in the form of a
57 $n \times p$ -dimensional count matrix Y containing the counts of p different cell types or microbial taxa in n
58 samples, a covariate matrix $n \times d$ -dimensional X carrying metadata or covariate information for each
59 sample, and a tree structure with p leaves that imposes a hierarchical order on the count data Y . Since
60 both amplicon and scRNA-seq technologies are limited in the amount of material that can be processed in
61 one sample, the total number of counts in rows of Y do not reflect total abundance measurements of the
62 features but rather relate to the efficiency of the sequencing experiment itself (Gloor et al., 2017). This
63 implies that the counts only carry relative abundance information, making them essentially compositional
64 data (Aitchison, 1982).

65 tascCODA is a fully Bayesian model for tree-aggregated modeling of count data and is a natural
66 extension of the scCODA model, recently introduced for compositional scRNA-seq data analysis (Büttner

67 et al., 2020). At its core, tascCODA models the count data Y via a Dirichlet Multinomial distribution
68 and associates count data and covariate information via a log-link function. To encourage sparsity in
69 the underlying associations between the covariates and the hierarchically grouped features, tascCODA
70 exploits recent ideas from tree-guided regularization and the spike-and-slab LASSO (Ročková and George
71 (2018)). This allows tascCODA to perform tree-guided sparse regression on compositional responses with
72 any type or number of covariates. In particular, in the presence of a single binary covariate, e.g., a condition
73 indicator, tascCODA allows to perform Bayesian differential abundance testing. More generally, however,
74 tascCODA enables to determine how host phenotype, such as disease status, host covariates such as age,
75 gender, or an individual's demographics, or environmental factors jointly influence the compositional
76 counts. Finally, incorporating tree information into the inference allows tascCODA to not only identify
77 associations between individual features, but also entire groups of features that form a subset of the tree.

78 tascCODA complements several recent statistical approaches, in particular, from the field of microbiome
79 data analysis, some of which also use the concept of tree-guided models. Chen and Li (2013) were among
80 the first to use the sparse Dirichlet-Multinomial model to connect compositional count data with covariate
81 information in a penalized maximum-likelihood setting. Wadsworth et al. (2017) were the first to use a
82 similar model in a Bayesian setting. Both adaANCOM (Zhou et al. (2021a)) and the Logistic-tree normal
83 model (Wang et al. (2021)) use the Dirichlet-tree (multinomial) model (Wang and Zhao (2017)) to determine
84 differential abundance of microbial taxa via a product of Dirichlet distributions at each split. These methods
85 restrict themselves, however, to fully binary trees. On the other hand, the trac method (Bien et al.,
86 2021)) uses tree-guided regularization (Yan and Bien, 2021)) in a maximum-likelihood-type framework to
87 predict continuous outcomes from compositional microbiome data.

88 In its present form, the Bayesian model behind tascCODA is ideally suited for data sets of moderate
89 dimensionality, typically $p < 100$, yet can handle extremely small sample sizes n . Since amplicon
90 datasets are usually high-dimensional in the number of taxa and exhibit high overdispersion and excess
91 number of zeros, we focus on the analysis of genus-level microbiome data. In the context of cell type
92 compositional data, on the other hand, often only very few replicate samples are available (Büttner et al.,
93 2020). Here, tascCODA can leverage well-calibrated prior information to operate in low-sample regimes
94 where frequentist methods likely fail.

95 The remainder of the paper is structured as follows. In the next section, we introduce the tascCODA
96 model and describe the computational implementation. In Section 3, we describe and discuss synthetic data
97 benchmarks and provide two real-world applications, on human single-cell RNA-seq data from ulcerative
98 colitis patients and amplicon data from patients with irritable bowel syndrome. Finally, we summarize the
99 key points in Section 4 and present considerations about future extensions of the method. A flexible and
100 user-friendly implementation of tascCODA is available in the Python package *tascCODA*². All results in
101 this paper are fully reproducible and available on Zenodo³.

2 MATERIALS AND METHODS

102 2.1 Model description

103 We start with formally describing the problem at hand. Let $Y \in \mathbb{R}^{n \times p}$ be a count matrix describing n
104 samples from p features (e.g., cell types, microbial taxa, etc.), and $X \in \mathbb{R}^{n \times d}$ be a matrix that contains
105 the values of d covariates of interest for each sample. Due to the technical limitations of the sampling
106 procedure, the sum of counts in each sample, $\bar{Y}_i = \sum_{j=1}^p Y_{i,j}$ must be seen as a scaling factor, making

² <https://github.com/bio-datasience/tascCODA>

³ <https://zenodo.org/record/5302136#.YSrhdilh0mI>

107 the data compositional (Gloor et al. (2017)). Additionally, Y is hierarchically ordered by a multifurcating
 108 tree \mathcal{T} with p leaves and t internal nodes. Let $v = p + t$ denote the total number of nodes in \mathcal{T} . \mathcal{T} can be
 109 represented via a binary ancestor matrix $A \in \{0, 1\}^{p \times v}$:

$$A_{j,k} = \begin{cases} 1 & \text{if } j = k \text{ or } k \text{ is ancestor of } j \\ 0 & \text{else.} \end{cases}$$

110 Our goal is to determine whether the abundance of single features (leaves of \mathcal{T}) or entire subtrees are
 111 associated with the covariates in X . Hereby, a credibly changing subtree implies that the features contained
 112 in it are affected by the condition in the same manner (Figure 1A).

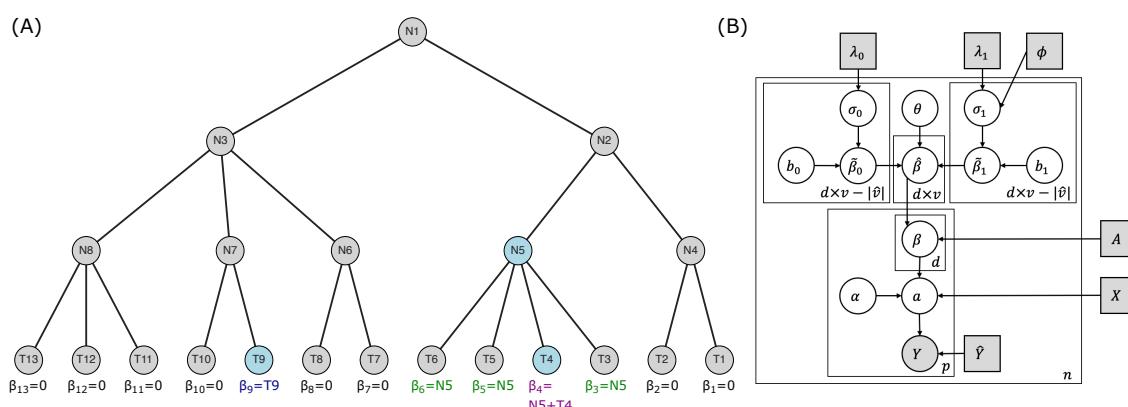


Figure 1. Intuition behind tascCODA, (A) a multifurcating tree structure \mathcal{T} with internal nodes N_1, \dots, N_8 , and tips $T_1 \dots T_{13}$. If the blue nodes N_5 , T_4 , and T_9 are assigned nonzero effects by tascCODA, the aggregated effects on the node level are displayed as $\beta_1 \dots \beta_{13}$ at the bottom. (B) Plate representation of the tascCODA model. Grey squares indicate fixed parameters and input variables that are either part of or directly calculated from the data. The grey circle represents the output count matrix, white circles show latent variables.

113 2.1.1 Core model with tree aggregation

114 tascCODA posits a Dirichlet-Multinomial model for $Y_{i,\cdot}$ for each sample $i \in 1 \dots n$, thus accounting
 115 for the compositional nature of the count data. The covariates are associated with the features through a
 116 log-linear relationship. We put uninformative Normal priors on the base composition α , which describes
 117 the data in the case $X_{i,\cdot} = 0$:

$$Y_i \sim \text{DirMult}(\bar{Y}_i, \mathbf{a}(\mathbf{x})_i) \quad (1)$$

$$\log(\mathbf{a}(X))_i = \alpha + X_{i,\cdot} \beta \quad (2)$$

$$\alpha_j \sim \mathcal{N}(0, 10) \quad \forall j \in [p]. \quad (3)$$

118 The total count \bar{Y}_i is directly inferred from the data for each sample. The effect of the l -th covariate on
 119 the j -th feature is therefore given by $\beta_{l,j}$.

120 We now use a variant of the tree-based penalty formulation of Yan and Bien (2021) to model common
 121 effects at each internal node of \mathcal{T} in addition to the effects on the leaves. We define a node effect matrix
 122 $\hat{\beta} \in \mathbb{R}^{d \times v}$ and calculate effects on the tips of the tree by multiplying with the ancestor matrix:

$$\beta = \hat{\beta} A^T \quad (4)$$

123 Thus, the effect of covariate l on feature k is the sum over the effects of l on all ancestors of k ,
 124 $\beta_{l,k} = \sum_{j=1}^v \hat{\beta}_{l,j} A_{j,k}^T$. Figure 1A illustrates this tree-based aggregation process.

125 2.1.2 Spike-and-slab lasso prior

126 To ease model interpretability, many statistical models provide a mechanism for sparsifying model
 127 parameters. In high-dimensional linear regression, this can be achieved via the lasso (Tibshirani, 1996),
 128 which adds an \mathcal{L}_1 -penalty on the regression coefficients. In Bayesian modeling, spike-and-slab priors are a
 129 popular choice to perform automatic model selection. Recently, (Ročková and George, 2018) developed a
 130 connection between the two approaches in the form of the spike-and-slab lasso prior, which provides a
 131 Bayesian equivalent to penalized likelihood estimation. Here, the effect of interest is described as a mixture
 132 of two double-exponential priors with different rates λ_0, λ_1 and a mixture coefficient θ :

$$\hat{\beta}_{l,k} = \theta \tilde{\beta}_{1,l,k} + (1 - \theta) \tilde{\beta}_{0,l,k} \quad \forall k \in [v], l \in [d] \quad (5)$$

$$\tilde{\beta}_{m,l,k} = \sigma_{m,l,k} * b_{m,l,k} \quad \forall k \in [v], m \in \{0, 1\}, l \in [d] \quad (6)$$

$$\sigma_{m,l,k} \sim \text{Exp}(\lambda_{m,l,k}^2 / 2) \quad \forall k \in [v], m \in \{0, 1\}, l \in [d] \quad (7)$$

$$b_{m,l,k} \sim N(0, 1) \quad \forall k \in [v], m \in \{0, 1\}, l \in [d] \quad (8)$$

$$\theta \sim \text{Beta}(1, 1/v) \quad (9)$$

133 This prior can be reformulated as a likelihood penalty function that finds a balance between weak and
 134 strong penalization by λ_1 and λ_0 , respectively (See Supplementary material section 1.2). As recommended
 135 by Ročková and George (2018), we use the non-separable version of the spike-and-slab lasso prior, which
 136 provides self-adaptivity of the sparsity level and an automatic control for multiplicity via a Beta prior on θ
 137 (Bai et al. (2020a); Scott and Berger (2010)). We further set $\lambda_{0,l,k} = 50 \forall k$ to achieve a strong penalization
 138 in the "spike" part of the prior, leaving $\lambda_{1,l,k}$ as our only parameter that controls the total amount of penalty
 139 applied at larger effect values.

140 2.1.3 Node-adaptive penalization

141 We use a variant of the strategy proposed by Bien et al. (2021) to make the strength of the regularization
 142 penalty dependent on the corresponding node's position in the tree. We introduce the following sigmoidal
 143 scaling:

$$\lambda_{1,k} = 2\lambda_1 \frac{1}{1 + e^{-\phi(L_k/p - 0.5)}} \quad (10)$$

144 where $\lambda_1 = 5$ is the default value for the penalty strength, L_k is the number of leaves that are contained
 145 in the subtree of node k , and ϕ acts as a scaling factor based on the tree structure. If $\phi = 0$, the default in

146 tascCODA, all nodes are penalized equally with λ_1 , while for $\phi < 0$, effects on nodes with larger subtrees,
 147 located closer to the root of the tree, are penalized less and are therefore more likely to be included in
 148 the model. If $\phi > 0$, a solution that comprises more diverse effects on leaf nodes will be preferred. Thus,
 149 the parameter ϕ provides a way to trade off model accuracy with the level of aggregation. We discuss the
 150 behavior of the spike-and-slab LASSO penalty and the choice of $\lambda_{0,1}$ in more detail in the Supplementary
 151 material.

152 2.1.4 Reference feature

153 Since the data at hand is compositional, model uniqueness and interpretability are only guaranteed with
 154 respect to a reference. Popular choices include picking one of the p features or the (geometric) mean over
 155 multiple or all groups (Fernandes et al., 2014). Following the sCCODA model, we pick a single reference
 156 feature prior to analysis (Büttner et al., 2020). Technically, this is achieved by choosing one feature \hat{p} that is
 157 set to be unchanged by all covariates. Let \hat{v} be the set of ancestors of \hat{p} . By forcing $\hat{\beta}_{l,k} = 0 \forall k \in \hat{v}, l \in [d]$,
 158 we ensure that the reference is not influenced by the covariates through any of its ancestor nodes. If no
 159 suitable reference feature is known a priori, tascCODA provides an automatic way of selecting the feature
 160 with minimal dispersion across all samples among the features that are present in at least a share of samples
 161 t (default $t = 0.95$; this value can be lowered if no suitable feature exists).

$$\hat{p} = \arg \min_{j=1 \dots p} \text{Disp}(Y'_{\cdot,j}) \text{ s.th. } |i : Y_{i,j} > 0|/n \geq t$$

162 The restriction to large presence avoids choosing a rare feature as the reference where small changes in
 163 terms of counts lead to large relative deviations. The least-dispersion approach is aimed at reducing the
 164 bias introduced by the choice of reference. Equations (1-9) together with the reference feature yields the
 165 tascCODA model (Figure 1B):

$$\begin{aligned} Y_i &\sim \text{DirMult}(\bar{Y}_i, \mathbf{a}(\mathbf{x})_i) \\ \log(\mathbf{a}(X))_i &= \alpha + X_{i,\cdot} \beta \\ \alpha_j &\sim \mathcal{N}(0, 10) & \forall j \in [p] \\ \beta &= \hat{\beta} A^T \\ \hat{\beta}_{l,k} &= 0 & \forall k \in \hat{v}, l \in [d] \\ \hat{\beta}_{l,k} &= \theta \tilde{\beta}_{1,l,k} + (1 - \theta) \tilde{\beta}_{0,l,k} & \forall k \in \{[v] \setminus \hat{v}\}, l \in [d] \\ \tilde{\beta}_{m,l,k} &= \sigma_{m,l,k} * b_{m,l,k} & \forall k \in \{[v] \setminus \hat{v}\}, m \in \{0, 1\}, l \in [d] \\ \sigma_{m,l,k} &\sim \text{Exp}(\lambda_{m,l,k}^2/2) & \forall k \in \{[v] \setminus \hat{v}\}, l \in \{0, 1\}, l \in [d] \\ b_{m,l,k} &\sim N(0, 1) & \forall k \in \{[v] \setminus \hat{v}\}, l \in \{0, 1\}, l \in [d] \\ \theta &\sim \text{Beta}(1, \frac{1}{|\{[v] \setminus \hat{v}\}|}) \end{aligned}$$

166 with the default choices of $\lambda_0 = 50$ and $\lambda_{1,k}$ set according to (10) with hyperparameters ϕ and $\lambda_1 = 5$
 167 (Supplementary material section 1.2).

168 **2.2 Computational aspects**

169 Before performing Bayesian inference with the tascCODA model, several data preprocessing steps are
170 applied. Singular nodes, i.e., internal nodes that have only one child node, are removed from the tree, since
171 their effect only propagates to one node and is therefore redundant. We also add a small pseudo-count of
172 0.5 to all zero entries of Y to minimize the frequency of numerical instabilities in our tests. Finally, we
173 recommend normalizing all covariates to a common scale before applying tascCODA to avoid biasing the
174 model selection process toward the covariate with the largest range of values.

175 Since tascCODA is a hierarchical Bayesian model, we use Hamiltonian Monte Carlo sampling
176 (Betancourt and Girolami, 2015) for posterior inference, implemented through the tensorflow (Abadi
177 et al., 2016) and tensorflow-probability (Dillon et al., 2017) libraries for Python, solving the gradient
178 in each step via automatic differentiation. By default, tascCODA uses a leapfrog integrator with Dual-
179 averaging step size adaptation (Nesterov, 2009) and 10 leapfrog steps per iteration, sampling a chain of
180 20,000 posterior realizations and discarding the first 5,000 iterations as burn-in, which was also the setting
181 for all applications in this article, unless explicitly stated otherwise. As an alternative, No-U-turn sampling
182 (Homan and Gelman, 2014) is available for use with tascCODA. The initial states for all α_j and $b_{m,l,k}$ are
183 randomly sampled from a standard normal distribution. All $\sigma_{m,l,k}$ and θ values are initialized at 1 and 0.5,
184 respectively.

185 To determine the credible effects of covariates on nodes from the chain of posterior samples, we calculate
186 the threshold of practical significance, introduced by Ročková and George (2018), for each node as follows:

$$\delta_k = \frac{1}{\lambda_0 - \lambda_{1,k} \log(\frac{1}{p_{\theta,k}^*(0)} - 1)} \quad (11)$$

$$p_{\theta,k}^*(\beta) = \frac{\theta^* \frac{\lambda_{1,k}}{2} e^{-\lambda_{1,k}|\beta|}}{\theta^* \frac{\lambda_{1,k}}{2} e^{-\lambda_{1,k}|\beta|} + (1 - \theta^*) \frac{\lambda_0}{2} e^{-\lambda_0|\beta|}} \quad (12)$$

187 Here, θ^* is the posterior median of θ . More details on δ are available in the Supplementary material. We
188 compare the posterior median effects $\hat{\beta}_{l,k}^*$ to the corresponding δ_k and take all effects where $|\hat{\beta}_{l,k}^*| > \delta_k$
189 as credible. In the context of differential abundance testing, we obtain the set of differentially abundant
190 features D by multiplying the matrix with the all credible effects, $\hat{\beta}_{l,j}^{(C)} = \begin{cases} \hat{\beta}_{l,k}^* & \text{if } |\hat{\beta}_{l,k}^*| > \delta_k \\ 0 & \text{else.} \end{cases}$, with A^T ,
191 and get

$$D = \{(l, j) \in [d] \times [p] : \hat{\beta}_{l,j}^{(C)} A^T \neq 0\} \quad (13)$$

192 as the set of features, influenced by at least one credible effect.

193 A Python package for tascCODA is available at <https://github.com/bio-datasience/tascCODA>. Building upon the scCODA package, the software provides methods to seamlessly integrate
194 scRNA-seq data from scanpy (Wolf et al., 2018) or microbial population data via pandas (McKinney,
195 2010). The package also allows to perform differential abundance testing with tascCODA and visualize
196 tascCODA's results through tree plots from the toptree package. All results were obtained using Python 3.8
197 with tensorflow=2.5.0 (Abadi et al. (2016)), tensorflow-probability=0.13 (Dillon et al. (2017)), arviz=0.11

199 (Kumar et al. (2019)), numpy=1.19.5, scanpy=1.8.1 (Wolf et al. (2018)), toytree=2.0.1, and scCODA=0.1.4
200 (Büttner et al. (2020)).

3 RESULTS

201 3.1 Simulation studies

202 3.1.1 Model comparison

203 To test the performance of tascCODA in a differential abundance testing scenario, we generated
204 compositional datasets with an underlying tree structure and compared how well several models could
205 detect the changes introduced by a binary covariate. For compositional models that do not account for
206 the tree structure, we used the state-of-the art methods ANCOM-BC (Lin and Peddada (2020)), ANCOM
207 (Mandal et al. (2015)), and ALDEx2 (Fernandes et al. (2014)) from the field of microbiome data analysis,
208 as well as scCODA (Büttner et al., 2020) from scRNA-seq analysis. Based on the recommendations
209 by Aitchison (1982), we also analyzed the data with the additive log-ratio (ALR) transformation in
210 combination with t- or Wilcoxon rank-sum tests. We also included the recent adaANCOM (Zhou et al.,
211 2021a), a differential abundance testing method that accounts for the tree structure. Furthermore, we
212 applied tascCODA with different values for the aggregation parameter, $\phi = (-10, -5, -1, 0, 1, 5, 10)$,
213 setting $\lambda_1 = 5$.

214 We first defined four different data sizes $p = (10, 30, 50, 100)$ and randomly generated a multifurcating
215 tree with depth 5 for each value of p . We then chose three nodes (one internal on the level directly above the
216 leaves, two leaves) from each tree, whose child leaves, denoted by p' , are set to be differentially abundant
217 under a binary (control-treatment) condition (Figure S1 - S4). Similar to Wadsworth et al. (2017), we
218 generated $n = n_0 + n_1$ compositional data samples from two groups of equal size $n_0 = n_1 = (5, 20, 30, 50)$.
219 Each sample Y_i is a realization of a Dirichlet-Multinomial distribution with a total sum of $\bar{Y}_i = 10,000$
220 and a parameter vector γ^* . For extra dispersion in the data, we set $\gamma_i^* = \frac{\gamma_i}{\sum_j \gamma_j} \frac{1-\psi}{\psi}$ with $\psi = 0.002$. The
221 parameters for the first (control) group were generated via $\gamma_{0,i} = \exp(\alpha_i)$; $\alpha_i \sim \text{Unif}(-2, 2)$. In the
222 second (treatment) group, we added an effect $\beta = (0.3, 0.5, 0.7, 0.9)$ to the components in p' : $\gamma_{1,i} =$
223 $\exp(\alpha_i + \beta \mathbb{I}_{(i \in p')})$. For each parameter combination (p, n_0, β) , we randomly generated 20 replicates,
224 resulting in a total of 1280 datasets.

225 Since the adaANCOM method assumes a bifurcating tree structure, we transformed each tree node to
226 a series of bifurcating splits via the *multi2di* and *collapse.singles* methods from the *ape* package for R
227 (Paradis et al. (2004)) before applying the method. For the methods that require a reference category
228 (ALR, scCODA, tascCODA, ALDEx2), we used the last component, which was always designed to be
229 unaffected by the condition, as the reference. After applying each method to a dataset, we corrected the
230 resulting p-values by the Benjamini-Hochberg procedure, except for ANCOM-BC, where we used the
231 recommended Holm correction of p-values, and determined the significant results at an expected FDR level
232 of 0.05. The Bayesian methods scCODA and tascCODA do not produce p-values and identify credible
233 effects as previously described.

234 For an overall indicator of how well the different methods could determine differentially abundant
235 features, we considered Matthews correlation coefficient (Figure 2A). Here, adaANCOM showed poor
236 performance especially on small datasets, while ALDEx2 struggled when p was larger. Only scCODA
237 and ANCOM-BC performed well in comparison for all data and effect sizes. For tascCODA, varying
238 the aggregation level ϕ had a strong influence on the performance. With larger values of ϕ , tascCODA
239 prefers less generalizing effects, resulting in a more detailed solution and larger MCC. At a high resolution
240 level ($\phi = 5$), tascCODA was on par with or even better than scCODA and ANCOM-BC, showing almost

241 no sensitivity to the size of the dataset. Because the trees in our simulation contained only effects on leaf
242 nodes or the level directly above, preferring generalizing effects ($\phi = -5$) resulted in worse performance,
243 while the unbiased case of $\phi = 0$ gave slightly worse results than scCODA and ANCOM-BC. All methods
244 shown in Figure 2B except adaANCOM controlled the FDR reasonably well, although ANCOM-BC and
245 scCODA could not always hold the nominal level of 0.05. Only ALDEx2, which is known to be very
246 conservative (Hawinkel et al., 2019; Büttner et al., 2020), produced almost no false positives, at the cost of
247 larger type 2 error. tascCODA had a slightly inflated FDR (< 0.25) for smaller values of ϕ in some cases,
248 which became more apparent when analyzing the ability of each method to exactly recover the true effects
249 (2C). Increasing the effect size resulted in a reduced Hamming distance between the ground truth and
250 tascCODA with $\phi = 5$, which consistently outperformed all other models. tascCODA in the misspecified
251 setting $\phi = -5$ showed an inflated Hamming distance, especially for $p = 30$. This is, however, expected
252 since tascCODA is forced to infer small-sized effects at the top level, resulting in many falsely detected
253 features and thus a large deviation from the true sparse solution. In practice, this highlights the need to
254 perform cross-validation over different levels of ϕ to reduce false discoveries due to misspecification. We
255 further found that ANCOM detected many false positives in all of our simulations, while the ALR-based
256 methods were similarly conservative as ALDEx2 (Figures ??-??). Increasing the sample size generally
257 improved the recovery performance of all methods except for tascCODA with misspecified ϕ (Figure ??).

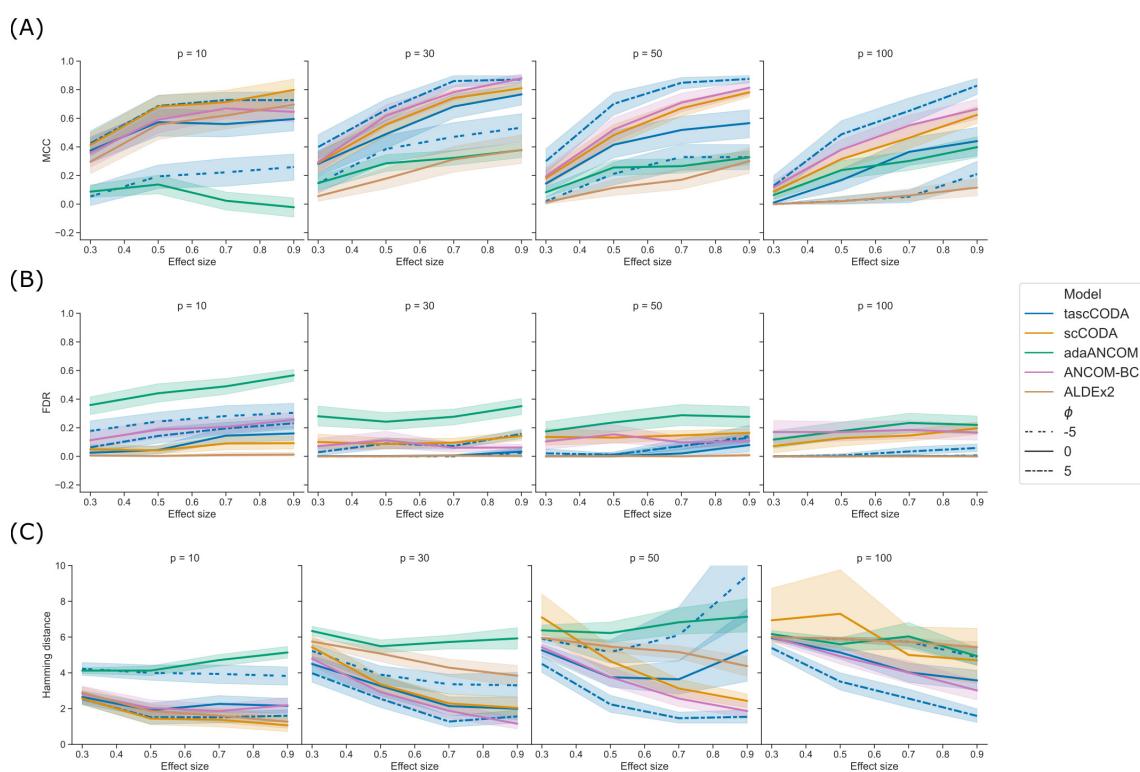


Figure 2. Performance comparison of tascCODA and other methods on simulated data with one binary covariate (differential abundance testing). Plots are grouped by the number of simulated components p and the effect size β . For tascCODA, different values of ϕ were tested (dashed blue lines). The areas around each line represent the standard deviation. Performance measured by (A) Matthews correlation coefficient (MCC). (B) False discovery rate (FDR) (C) Hamming distance between ground truth and determined effects.

259 3.1.2 Effect detection at high tree levels

260 In the next benchmark scenario, we evaluated the effect of the tuning parameter ϕ in tascCODA to
261 detect effects on larger groups of features through aggregation at higher levels of the tree. To this end, we
262 considered the $p = 30$ setting with the tree structure from Figure S5, and defined an effect on a node near
263 the root, influencing almost all features. We simulated datasets in the same manner as for the previous
264 benchmark, with $n = 10$, $\beta = (0.3, 0.5, 0.7, 0.9)$, and 20 replicates per effect size. We then compared
265 tascCODA with different levels of ϕ using the same performance metrics as before.

266 With a correctly specified parametrization $\phi < 0$, favoring effects near the root, tascCODA recovered
267 almost all relevant effects, as indicated by a small Hamming distance and high MCC, without producing
268 false positive results (Figure 3). With increasing ϕ , however, tascCODA favors effects on the leaves,
269 thus entering the misspecified regime. As predicted, tascCODA was able to only recover a small portion
270 of the true effects, while producing more false positive results. This highlights tascCODA's ability to
271 consistently uncover effects on larger groups of features which would be missed when not taking into
272 account tree information.

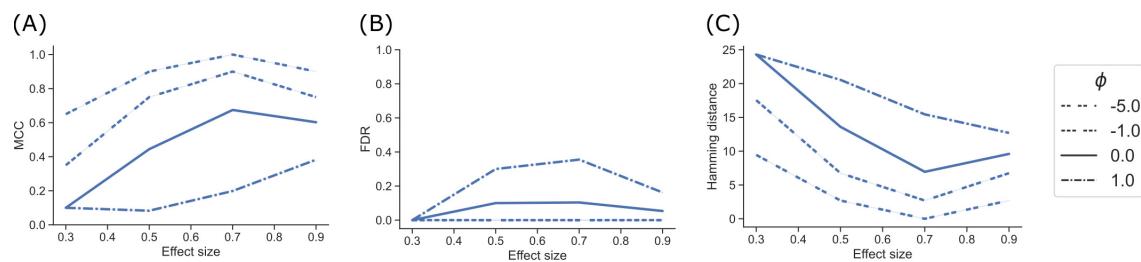


Figure 3. Performance comparison of different bias settings for tascCODA on simulated data with the effect being located near the root of the tree, depending on effect size. Performance measured by (A) Matthews correlation coefficient (MCC). (B) False discovery rate (FDR) (C) Hamming distance between ground truth and determined effects.

273 3.1.3 Simulation with multiple covariates

274 In our third benchmark scenario, we simulated data with two covariates to showcase how tascCODA is
275 able to distinguish effects from two different sources. Taking the tree from the method comparison study
276 with $p = 30$ (Figure S2), we first defined a binary covariate x_0 with effect sizes $\beta_0 = (0.3, 0.5, 0.7, 0.9)$
277 as before, and $n = 10$ samples per group. We also included a second covariate $x_1 \sim \text{Unif}(0, 1)$ with
278 effect size $\beta_1 = 3$ that affects node 39 and therefore features 13-23 in all samples. For each effect size, we
279 simulated 10 datasets and applied tascCODA with $\phi = (-5, 0, 5)$ and two different design matrices X .
280 For the first design matrix, we used only x_0 , while the second design matrix contained both x_0 and x_1 as
281 covariates. We compared how well both configurations could recover the effects introduced by x_0 in terms
282 of MCC, FDR, and Hamming distance to the ground truth.

283 Ignoring x_1 in the model design resulted in an overall worse performance of tascCODA for all metrics,
284 all effect sizes for x_0 , and all values of ϕ (Figure 4). In every case it proved beneficial to include the
285 second covariate in the model, resulting in almost no false positive detections of changes caused by the
286 first covariate. Further, the two-covariate model achieved an MCC and Hamming distance that were similar
287 to our simulations where only one covariate acted on the data (Figure 2). This proves that tascCODA is
288 able to reliably identify the influence of multiple covariates on the count data.

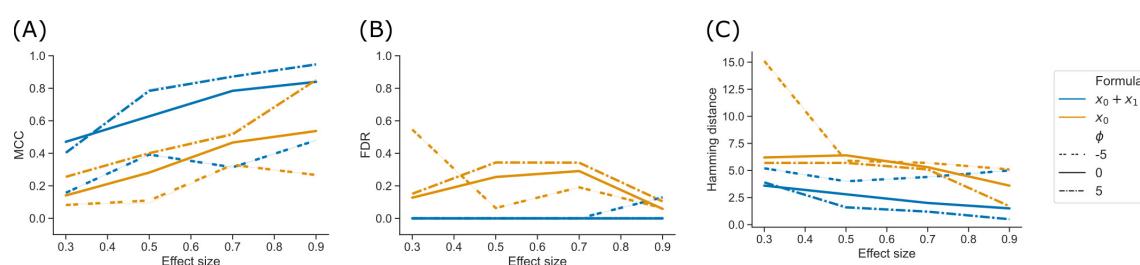


Figure 4. Performance comparison for tascCODA on simulated data with two covariates. The setups including both or only one covariate in the model are shown as $x_0 + x_1$ and x_0 , respectively. Simulations were evaluated for different effect sizes and aggregation levels ϕ . Performance measured by (A) Matthews correlation coefficient (MCC) (B) False discovery rate (FDR) (C) Hamming distance between ground truth and determined effects.

289 3.2 Experimental data applications

290 3.2.1 Single-cell RNA-seq analysis of ulcerative colitis in humans

291 Ulcerative colitis is one of the most common manifestations of inflammatory bowel disease. The disease
292 alternates between periods of symptomatic flares and remissions. The flares are due to the surge of an
293 inflammatory reaction in the colon, causing superficial to profound ulcerations, which manifests with
294 bloody stool, diarrhea and abdominal pain. The patients will thus have part of their colon referred to
295 as "inflamed", while colonic tissue still seemingly intact will be called "non-inflamed". To show how
296 tascCODA can be applied to cell population data from scRNA-seq experiments, we used data collected
297 by Smillie et al. (2019) from a study of the colonic epithelium on ulcerative colitis (UC). In the study, a
298 total of 133 samples from 12 healthy donors, as well as inflamed and non-inflamed tissue from 18 patients
299 with UC, were obtained via single-cell RNA-sequencing, divided into epithelial samples and samples from
300 the Lamina Propria (Supplemental data 1.3.1).

301 We applied tascCODA to six different subsets of the data, comparing two of the three health conditions
302 in one type of tissue at a time, and then compared our findings with the results of scCODA and the
303 Dirichlet regression model used by Smillie et al. (2019), implemented in the *DirichletReg* package for R
304 (Maier (2014)). For tascCODA and scCODA, we used the automatically determined reference cell types,
305 which are identical for both models in all cases, and applied scCODA with an FDR level of 0.05. In the
306 Dirichlet regression model, we adjusted the p-values by the Benjamini-Hochberg procedure, and selected
307 differentially abundant cell types at a level of 0.05.

308 The cell lineage tree inferred from Smillie et al. (2019) (Figure 5) is divided into epithelial, stromal and
309 immune cells at the top level (Figure 5). While the biopsies from the Epithelium contain mostly epithelial
310 cells, and samples from the Lamina Propria consist of cells mostly from the other two lineages, both groups
311 also include considerable amounts of cells from the other major lineages. We first compared scCODA and
312 Dirichlet regression, which both do not take the tree structure into account, to tascCODA with $\phi = 5$
313 (Figure 6), thus preferring a detailed solution with effects mainly located on leaf nodes, which approaches
314 the leaf-only solutions of the other two methods. In this setting, tascCODA, scCODA and Dirichlet
315 regression all determined mostly epithelial cells to shift in abundance between pairwise comparisons of
316 healthy, non-inflamed, and inflamed tissue samples from the intestinal Epithelium (Figure 6A), and most
317 changes in the Lamina Propria to be among stromal and immune cells (Figure 6B). When propagating the
318 node effects of tascCODA with $\phi = 5$ to the leafs via Equation 13, the differentially abundant cell types
319 determined by tascCODA, scCODA, and Dirichlet regression were largely identical (Figure 6).

To further investigate the predictive and sparsity-inducing powers of tascCODA, we performed out-of-sample prediction with the results obtained from tascCODA and scCODA on 5-fold cross validation splits of each of the six data subsets. For both models, we determined cell type-specific effect vectors β^* (tascCODA: $\beta^* = A\hat{\beta}_j^{(C)}$, as in equation 13; scCODA: Model output) as well as the posterior mean of the base composition α^* on the training splits, and used them to predict cell counts for each health status label X_l in the corresponding test split as $\hat{y}_{j,l} = \frac{e^{\alpha_j^* X_l \beta_j^*}}{\sum_{j=1}^p e^{\alpha_j^* X_l \beta_j^*}} \frac{1}{n_{train}} \sum_{i=1}^{n_{train}} \bar{Y}_i$. We measured the predictive power of tascCODA and scCODA as the mean squared logarithmic error (MSLE) between the actual and predicted cell counts, and sparsity as the average number of nonzero effects over all five splits (Table 1). For small ϕ , tascCODA determined very few or no credible effects, while the MSLE was usually slightly higher than the MSLE from scCODA. In the unbiased setting $\phi = 0$, tascCODA found credible effects in three scenarios, which considerably reduced the MSLE. With a small bias towards the leaves ($\phi = 1$), tascCODA even outperformed scCODA in terms of MSLE in one case, while for $\phi = 5$, tascCODA achieved a lower MSLE and similar number of credible effects in three scenarios, and a lower number of credible effects and similar MSLE in the other three scenarios. We observed a curious result when comparing non-inflamed and inflamed epithelial samples. Here, the MSLE increased with rising ϕ , indicating that the mean model over all samples described the data better than trying to determine variation between the two groups. This confirms the intuition that the aggregation bias ϕ in tascCODA acts as a trade-off between generalization level and prediction accuracy. For smaller ϕ , tascCODA will select fewer, more general effects, which might miss subtle changes at a lower level of the lineage tree, while with increasing ϕ , tascCODA's results will approach the ones discovered without taking tree aggregation into account.

For a more detailed comparison between tascCODA and scCODA, we compared healthy to non-inflamed biopsies of control and UC patients. When choosing $\phi = 5$, thus biasing tascCODA towards the leaf nodes, tascCODA detected the differences in cell composition in the Epithelium as changes in abundance of the same three cell types as scCODA (Figure 5A). In the Lamina Propria, tascCODA detected credible changes on six different groups of cell types, including T and B cells, which were previously linked to UC (Holmén et al. (2006); Smillie et al. (2019)), as well as eight single cell types (Figure 5B). Notably, tascCODA amplified the decrease of Plasma B-cells induced by the group effect on B-cells by an additional negative effect on the cell type level. A strong decrease of Plasma cells was also confirmed by Smillie et al. (2019) through FACS stainings. Importantly, tascCODA described the data with only 14 nonzero effects, whereas with scCODA, 21 credible effects were produced.

As a contrast, we also examined the unbiased setting with $\phi = 0$, treating all nodes equally. Here, the cell type-specific changes in the Epithelium were not picked up anymore by tascCODA (Figure 5C). In the Lamina Propria, only seven effects, almost all on groups of cell types, were detected by tascCODA (Figure 5D). Again, B and T cells were found as the cell lineages that undergo the largest change between healthy and non-inflamed UC biopsies. When testing healthy versus inflamed, and non-inflamed versus inflamed biopsies, tascCODA also detected more detailed results when $\phi = 5$, and found fewer, more generalizing effects with $\phi = 0$ (Figure ??, ??; Table ??-??).

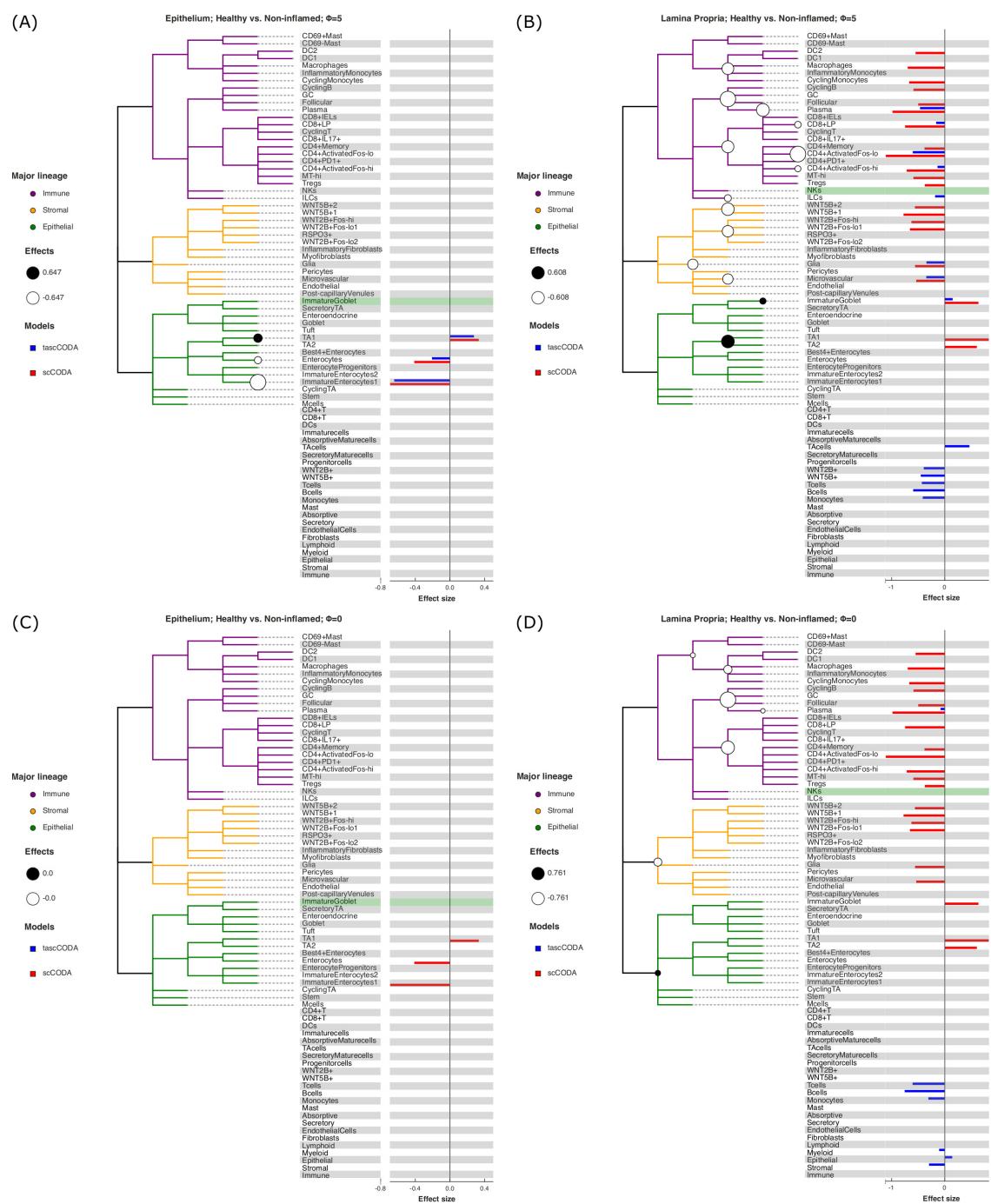


Figure 5. Behavior of tascCODA on scRNA-seq data for different values of ϕ . All plots show the comparison of healthy control samples to non-inflamed tissue samples of UC patients in the data from Smillie et al. (2019). White and black circles on the cell lineage tree show the effects found by tascCODA, which are also shown as blue bars on the right side of each plot. The bars below the tree depict effects on internal nodes, with lower positions in the diagram corresponding to nodes closer to the root. For comparison, the red bars indicate effects found by scCODA, which only operates on the tips of the tree. The green-shaded area shows the reference cell type that was used for both models. **(A)** When $\phi = 5$, tascCODA prefers placing effects near the tips of the tree and finds the exact same solution as scCODA for the Epithelium data. **(B)** In the Lamina Propria, tascCODA places some effects on internal nodes, resulting in a sparser solution than the one obtained by scCODA (14 vs. 21 credible effects). **(C)** When $\phi = 0$, tascCODA finds no credible effects in samples from the Epithelium, and **(D)** only seven effects are necessary to summarize the large number of effects found by scCODA when looking at samples from the Lamina Propria.

Table 1. Mean squared logarithmic error (MSLE) and number of selected effects over 5 cross-validation splits for tascCODA with different parametrizations ϕ and scCODA. Abbreviations for scenarios: Healthy (H), Non-inflamed (N), and Inflamed (I). With increasing ϕ , tascCODA selects more effects and on average improves its predictive power. At $\phi = 5$, tascCODA has equal or lower MSLE than scCODA and a similar number of selected effects

| Scenario | Model ϕ | tascCODA | | | | | scCODA - |
|----------------------|-----------------|----------|--------|--------|--------|--------|-------------|
| | | -5 | -1 | 0 | 1 | 5 | |
| Epithelium - H vs. N | MSLE | 142.22 | 142.16 | 142.18 | 138.56 | 134.36 | 134.96 |
| | Effects | 0.0 | 0.0 | 0.0 | 1.2 | 3.2 | 2.4 |
| Epithelium - H vs. I | MSLE | 167.46 | 163.60 | 160.68 | 158.06 | 154.64 | 154.44 |
| | Effects | 0.0 | 1.6 | 2.6 | 3.2 | 8.2 | 10.8 |
| Epithelium - N vs. I | MSLE | 173.94 | 174.10 | 174.10 | 175.86 | 177.26 | 174.78 |
| | Effects | 0.0 | 0.0 | 0.0 | 0.2 | 3.6 | 5.2 |
| LP - H vs. N | MSLE | 162.76 | 157.62 | 155.16 | 152.80 | 149.58 | 154.02 |
| | Effects | 0.4 | 1.8 | 3.0 | 6.2 | 16.0 | 14.4 |
| LP - H vs. I | MSLE | 188.58 | 182.96 | 178.88 | 176.02 | 173.32 | 173.40 |
| | Effects | 0.0 | 1.8 | 4.8 | 7.8 | 17.8 | 17.4 |
| LP - N vs. I | MSLE | 219.72 | 219.70 | 219.66 | 219.68 | 216.76 | 218.62 |
| | Effects | 0.0 | 0.0 | 0.0 | 0.0 | 1.4 | 0.4 |

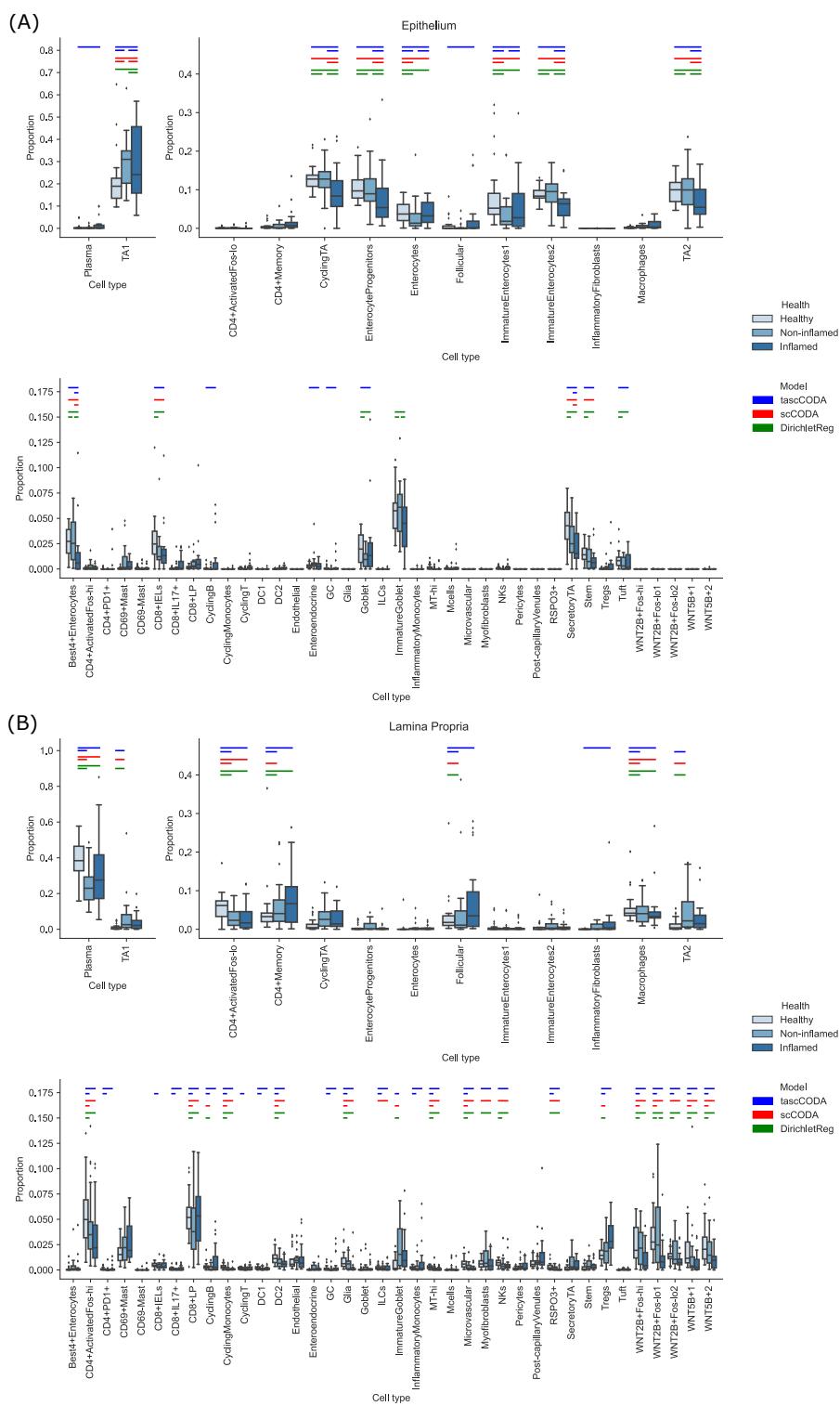


Figure 6. Comparison of differentially abundant cell types found by tascCODA (blue, $\phi = 5$), scCODA (red, FDR=0.05), and Dirichlet regression (green, adjusted $p_{adj} < 0.05$) between biopsies of healthy, non-inflamed and inflamed tissue. Colored bars for each method indicate that a credible change was found. **(A)** Among samples from the intestinal epithelium, tascCODA and Dirichlet regression detect effects on lowly abundant epithelial cell types (Tuft, Goblet, Enteroendocrine) that were not detected by scCODA. **(B)** In the Lamina Propria, only tascCODA detects a number of effects on some of the T and B cell types.

358 3.2.2 Analysis of the human gut microbiome under Irritable Bowel Syndrome

359 We next considered a microbiome data example and considered another chronic disorder of the human
360 gut, the Irritable Bowel Syndrome (IBS). IBS is a functional bowel disorder characterized by frequent
361 abdominal pain, alteration of stool morphology and/or frequency, with the absence of other gastrointestinal
362 diseases (i.e. colorectal cancer, inflammatory bowel disease). It is estimated that about 10% of the general
363 population experience symptoms that can be classified as a subtype of Irritable Bowel Syndrome, which
364 include IBS-C (constipation), IBS-D (diarrhea), IBS-M (mixed), or unspecified IBS (Ford et al. (2017)).
365 While the exact sources of the disease can be manifold, it has been hypothesized that the gastroenterological
366 symptoms may be caused by a disturbed composition of the gut microbiome (Duan et al. (2019); Ford et al.
367 (2017)).

368 In particular, we analyzed 16S rRNA sequencing data of stool samples collected from IBS patients and
369 healthy controls, which were obtained by Labus et al. (2017). The dataset consists of $n = 52$ samples,
370 with 23 healthy controls, and 29 IBS patients separated into 11 subjects with constipation (IBS-C), 10
371 subjects with diarrhea (IBS-D), 6 subjects with mixed symptoms (IBS-M), and 2 subjects with unspecified
372 symptoms. Further, metadata information about age, sex and BMI of most subjects is available. We
373 re-processed the raw 16S rRNA sequences with DADA2, version 1.21.0 (Callahan et al. (2016)) and did
374 taxonomic assignment via the Silva database, version 138.1 (Quast et al. (2013); Yilmaz et al. (2014)),
375 yielding a final count table with 709 ASVs along with a taxonomic tree (Supplemental data 1.3.2). This
376 data was then aggregated at the genus level, resulting in a total of $p = 91$ known genera.

377 We applied tascCODA to the genus-level data, comparing healthy and IBS subjects. For comparison,
378 we also applied scCODA and ANCOM to the data aggregated at each level of the taxonomic tree (phylum,
379 class, order, family, and genus). To showcase the flexibility of tascCODA, we analyzed the data with
380 different covariate setups, by including the other available metadata variables. As a reference genus for
381 scCODA and tascCODA, we chose *Alistipes*, since it is a genus with relatively high presence and rather
382 low dispersion. For all analyses on this dataset, we decreased the mean shrinkage in tascCODA to $\lambda_1 = 1$,
383 allowing us to find more subtle effects.

384 We first used tascCODA to analyze the differences in the gut microbial composition between healthy
385 controls and IBS patients (Figure 7, Table ??). Favoring generalization with $\phi = -5$, we found only
386 a small decrease of the phylum Firmicutes (Figure 7A). In the unbiased setting ($\phi = 0$), the previous
387 effect on the phylum level was substantiated to the Oscillospirales order. Additionally, decreases of the
388 *Parabacteroides* and *Bacteroides* genera are found (Figure 7B). Setting $\phi = 5$, thus favoring detailed
389 results, we discovered a decrease of the Ruminococcaceae family, a subgroup of Oscillospirales, and
390 multiple decreasing genera with the strongest effects on *Parabacteroides* and *Bacteroides* (Figure 7C). For
391 comparison, we also applied scCODA (FDR=0.1) to the same dataset, which also discovered a decrease of
392 *Parabacteroides* and *Bacteroides*, as well as three genera in the Ruminococcaceae family. A decrease of
393 *Parabacteroides* in a subset of IBS patients was also found by Labus et al. (2017). Also, a relative decrease
394 of the order Bacteroidales, which includes *Parabacteroides* and *Bacteroides*, was reported by Nagel et al.
395 (2016) and Jeffery et al. (2012). Decreasing shares of Ruminococcaceae were also connected to IBS in
396 multiple studies (Pozuelo et al., 2015; Durbán et al., 2012).

397 To highlight the flexibility of tascCODA, we next tried to discover changes in the gut microbiome related
398 to age, BMI, gender, and IBS subtype. Before applying tascCODA, we min-max normalized the two
399 former covariates to obtain a common scale for all covariates. We excluded three samples with missing
400 information on BMI. We conducted every analysis three times with $\phi = -5, 0, 5$. When testing for changes
401 related to one of age, gender, or BMI alone, tascCODA was not able to discover any credible differences

402 for any aggregation bias. When testing on all four covariates together, excluding interactions, tascCODA
 403 only reported credible changes in the microbiome with respect to the IBS subtype. Finally, including
 404 all possible variable, interactions revealed that while a general negative effect was found independent of
 405 gender, male IBS-D patients had a larger depletion of *Bacteroides* than female patients.

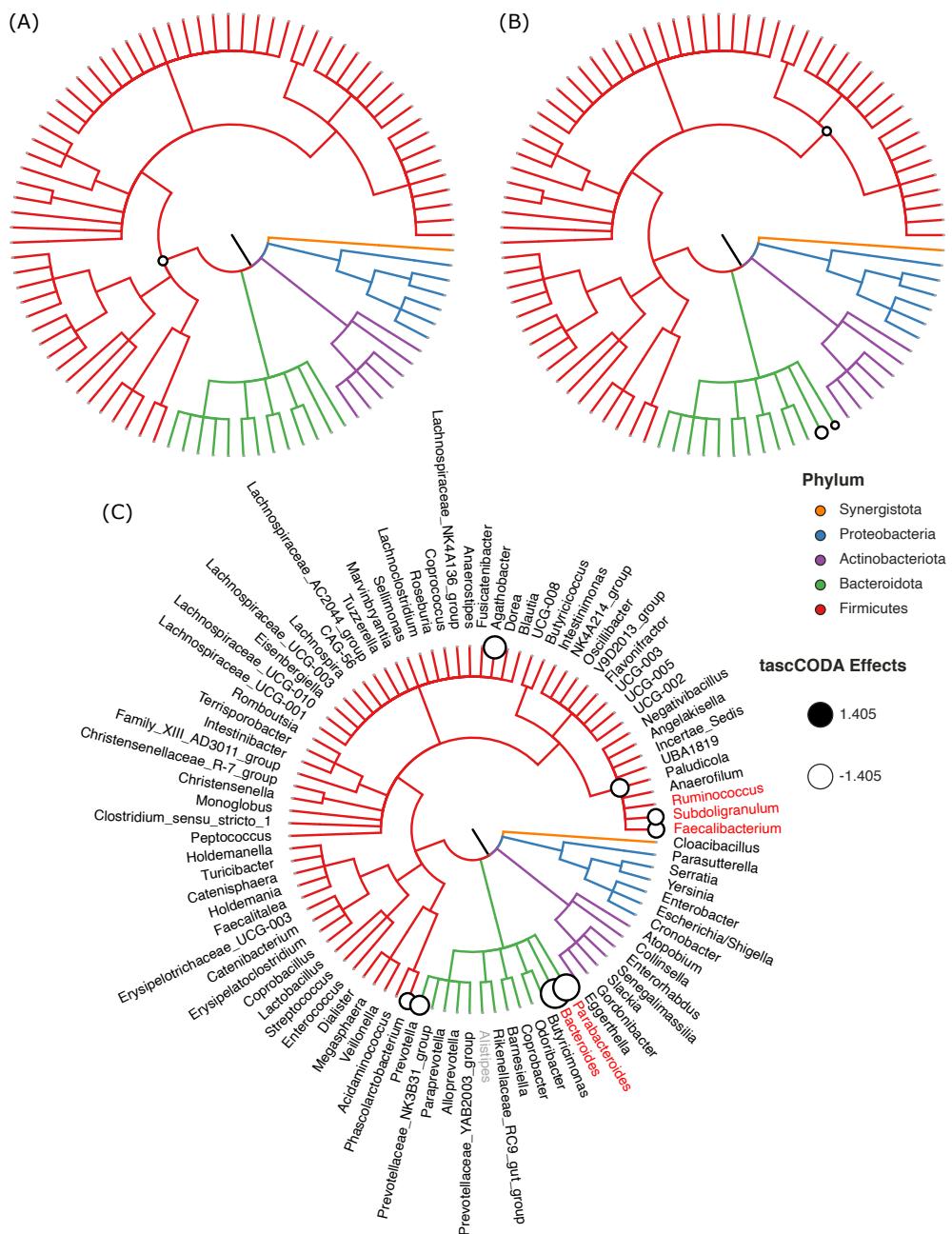


Figure 7. Credible changes found by tascCODA ($\lambda_1 = 1$), comparing healthy controls and IBS patients in the genus-aggregated data of Labus et al. (2017). The circles on nodes of the tree represent credible effects. (A) High-level aggregation with $\phi = -5$. (B) Unbiased aggregation ($\phi = 0$). (C) Aggregation with bias towards the leaves ($\phi = 5$). Red genera show the credible effects found by scCODA (FDR=0.1) on the genus level. The grey genus *Alistipes* was used as the reference for tascCODA and scCODA.

406 Next, we restricted our analysis to testing for changes between the four IBS subtypes and all other samples.
407 The results shown in Figure 8 and Table ?? were obtained with $\phi = 5$. For patients experiencing constipation
408 (IBS-C, Figure 8A), decreases of *Agathobacter*, *Bacteroides*, *Ruminococcus*, and *Faecalibacterium*, as
409 well as an increase of *Anaerostipes* were found by tascCODA. Conversely, diarrhea (IBS-D, Figure 8B)
410 was associated with a decrease in *Parabacteroides*, as well as a large decrease in *Bacteroides*. Patients with
411 mixed symptoms (IBS-M, Figure 8C) were found to have increased numbers of *Blautia*, in addition to a
412 decrease of *Parabacteroides* and *Faecalibacterium*, which each match with the observations related to one
413 of the two previous conditions. Finally, only a small increase of *Romboutsia* was associated to IBS with
414 unspecified symptoms (IBS-unspecified, Figure 8D).

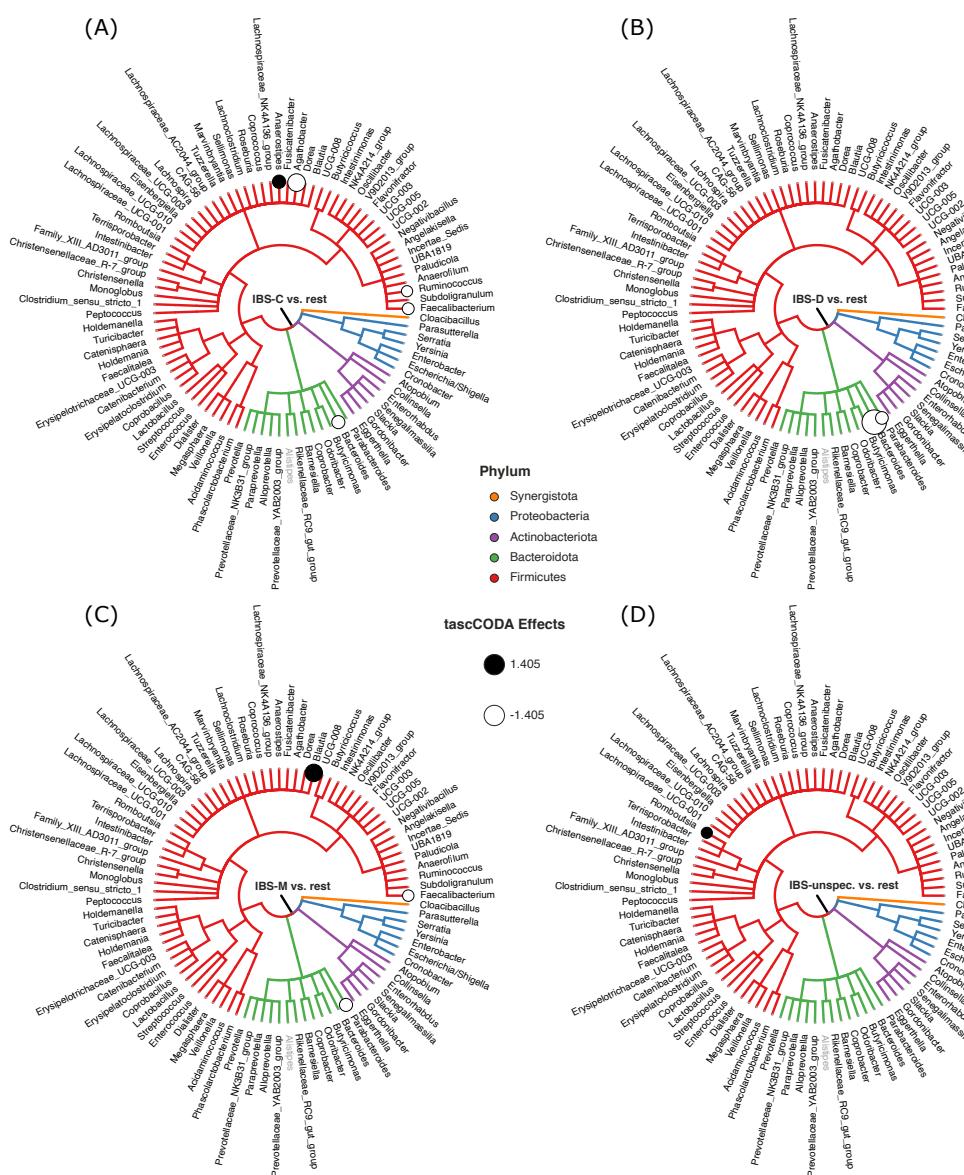


Figure 8. Credible changes found by tascCODA ($\lambda_1 = 1, \phi = 5$), simultaneously comparing healthy controls to all IBS subtypes in the genus-aggregated data of Labus et al. (2017). The circles on nodes of the tree represent credible effects. The grey genus *Alistipes* was used as the reference for tascCODA. **(A)** IBS-C (n=11). **(B)** IBS-D (n=10). **(C)** IBS-M (n=6). **(D)** IBS-unspecified (n=2).

4 DISCUSSION

415 Associating changes in the structure of microbial communities or cell type compositions with host or
416 environmental covariates are commonly investigated with amplicon or single-cell RNA sequencing. With
417 tascCODA, we have presented a fully Bayesian method to determine such compositional changes
418 that acknowledges the hierarchical structure of the underlying microbial or cell type abundances and
419 simultaneously accounts for the compositional nature of the data. By introducing tree-based penalization
420 that adapts to the structure of the tree, the tascCODA model is able to accurately identify group-level
421 changes with fewer parameters than traditional individual feature-based approaches. Thanks to a scaled
422 variant of the spike-and-slab lasso prior (Ročková and George (2018)), we were able to obtain sparse
423 solutions that can favor high-level aggregations or more detailed effects on a dynamic range characterized
424 by a single scaling parameter ϕ . The tascCODA Python package seamlessly integrates into the *scnpy*
425 environment for scRNA-seq (Wolf et al. (2018)) and allows Bayesian regression-like analyses with flexible
426 covariate structures.

427 Through its ability to favor general trends or more detailed solutions, tascCODA is able to provide
428 a trade-off between model sparsity and accuracy, which can be adjusted to reveal credible associations
429 on different levels of the hierarchy. We recapitulated this behavior in synthetic benchmark scenarios,
430 where focusing on low aggregation levels allowed tascCODA to outperform state-of-the-art methods in a
431 differential abundance testing setup, while effects that influenced the majority of features were recovered
432 with greater accuracy when we favored generalizing solutions. The aggregation property further allows
433 for more interpretable models, detecting group-specific changes in the cell lineage or microbial taxonomy.
434 For instance, tascCODA determined B and T cells as the main factors in cell composition changes of the
435 Lamina Propria of Ulcerative Colitis patients, while inflamed epithelial tissue biopsies showed a depletion
436 of Enterocytes.

437 Second, tascCODA can accommodate any linear combination of normalized covariates, allowing for
438 multi-faceted analysis of complex relationships, while still producing highly sparse and interpretable
439 solutions. On synthetic data, we showed that tascCODA was able to accurately distinguish the influence
440 of two covariates that perturbed the data in different ways. While we did not detect credible relationships
441 with the covariates age, sex and BMI, tascCODA was also able to simultaneously identify characteristic
442 shifts in the gut microbiome for each subtype of Irritable Bowel Syndrome.

443 The application range of tascCODA extends beyond the taxonomic or expert-derived cell lineage tree
444 structures used in our real data applications. Genetically driven orderings such as phylogenetic trees
445 or cell type hierarchies obtained from clustering algorithms, or fully correlation-based approaches may
446 provide more accurate results in differential abundance testing (see, e.g., Bichat et al. (2020) for further
447 information).

448 While tascCODA provides a hierarchically adaptive extension of a classical compositional modeling
449 framework based on a fixed aggregation level, extensions of the method could increase the application
450 range of tascCODA. First, tascCODA does not account for the zero-inflation and overdispersion that
451 is common in microbial abundance data on the OTU/ASV level. We avoided this challenge here by
452 aggregating to the genus level. Accounting for these properties within the model, for example by using a
453 zero-inflated Dirichlet-Multinomial model (Tang and Chen (2019)) or the Tweedie family of distributions
454 (Mallick et al. (2021)), would allow for even more fine-grained analyses. Second, the tascCODA model
455 currently places a sparsity-inducing spike-and-slab lasso prior on all included covariates. A natural next
456 step would be to consider some covariates as confounding variables similar to Zhou et al. (2021b), reducing
457 the number of latent parameters, while restricting results to a few core influence factors. Third, extending

458 known efficient computational methods for inference of spike-and-slab lasso priors (Bai et al. (2020b);
459 Ročková and George (2018)) to be used with our compositional modeling framework could greatly reduce
460 the computational resources required for running tascCODA.

461 We believe that tascCODA, together with its implementation in Python, represents a valuable addition
462 to the growing toolbox of compositional data modeling tools by providing a unifying statistical way to
463 model and analyze microbial and cell population data in the presence of hierarchical side information.

CONFLICT OF INTEREST STATEMENT

464 The authors declare that the research was conducted in the absence of any commercial or financial
465 relationships that could be construed as a potential conflict of interest.

AUTHOR CONTRIBUTIONS

466 JO developed tascCODA and conducted the simulation studies and real data analysis. SC processed the
467 16S rRNA sequencing data and provided biological context. CLM supervised the work. JO and CLM
468 conceived the statistical model, designed the simulation and out-of-sample prediction studies and wrote the
469 manuscript. All authors read and approved the final manuscript.

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474 data. We acknowledge Dr. Michael Menden's support in supervising SC during her Master's Thesis.

SUPPLEMENTAL DATA

475 Supplementary Material should be uploaded separately on submission, if there are Supplementary Figures,
476 please include the caption in the same file as the figure. LaTeX Supplementary Material templates can be
477 found in the Frontiers LaTeX folder.

DATA AVAILABILITY STATEMENT

478 The model is available as a Python package on github⁴. The datasets used in this study are publicly
479 available on Single Cell Portal (accession ID SCP259) and the Short Read Archive (accession number
480 PRJNA373876). The scripts used for data analysis and benchmark data generation can be found in the
481 tascCODA reproducibility repository⁵. Supplemental data can be downloaded from zenodo⁶.

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