ARZIMM: A Novel Analytic Platform for the Inference of Microbial Interactions and

2 Community Stability from Longitudinal Microbiome Study

Linchen He ¹ , Chan Wang ² , Jiyu Martin J. Blaser ³ , Huilin Li ^{2*}	uan Hu ² , Zhan Gao ³ , Emilia Falcone ⁴ , Steven Holland ⁴ ,
² Division of Biost2atistics, Depart of Medicine, NY 10016, USA ³ Department of Medicine and Pa USA	ooration, East Hanover, NJ, USA rtment of Population Health, New York University School athology & Laboratory Medicine, Rutgers University, NJ, n, Immunopathogenesis Section, NIAID, NIH, MD, USA
Linchen He, PHD, Chan Wang, PHD Jiyuan Hu, PHD Zhan Gao, PHD Emilia Falcone, MD, PhD Steven Holland, MD Martin J. Blaser, MD Huilin Li, PHD *Corresponding Author: Huilin Li (<u>h</u>	Ih1790@nyu.edu chan.wang@nyulangone.org jiyuan.hu@nyulangone.org zg138@cabm.rutgers.edu emilia.falcone@nih.gov sholland@niaid.nih.gov martin.blaser@cabm.rutgers.edu huilin.li@nyulangone.org
Word count: 4593	
6 figures, 2 tables	
	Martin J. Blaser ³ , Huilin Li ^{2*} ¹ Novartis Pharmaceuticals Corp ² Division of Biost2atistics, Depard of Medicine, NY 10016, USA ³ Department of Medicine and Pa USA ⁴ Division of Intramural Research Linchen He, PHD, Chan Wang, PHD Jiyuan Hu, PHD Zhan Gao, PHD Emilia Falcone, MD, PhD Steven Holland, MD Martin J. Blaser, MD Huilin Li, PHD *Corresponding Author: Huilin Li (<u>h</u>

31 Abstract:

Dynamic changes of microbiome communities may play important roles in human health 32 and diseases. The recent rise in longitudinal microbiome studies calls for statistical 33 34 methods that can model the temporal dynamic patterns and simultaneously quantify the 35 microbial interactions and community stability. Here, we propose a novel autoregressive 36 zero-inflated mixed-effects model (ARZIMM) to capture the sparse microbial interactions and estimate the community stability. ARZIMM employs a zero-inflated Poisson 37 autoregressive model to model the excessive zero abundances and the non-zero 38 39 abundances separately, a random effect to investigate the underlining dynamic pattern shared within the group, and a Lasso-type penalty to capture and estimate the sparse 40 41 microbial interactions. Based on the estimated microbial interaction matrix, we further 42 derive the estimate of community stability, and identify the core dynamic patterns through network inference. Through extensive simulation studies and real data analyses we 43 evaluated ARZIMM in comparison with the other methods. 44

Key words: absolute abundance, autoregressive, longitudinal microbiome data,
 microbial community stability, microbial interactions, network analysis, mixed-effects
 model, and zero-inflated model.

48

49 1 Introduction

The human microbiota, a diverse array of microbial organisms living in and on human 50 bodies, form a dynamic ecosystem that plays a critical role in human health. While 51 temporally stable microbial communities are observed among healthy adults [1], the 52 53 fluctuation of microbiome has been linked to increasing frailty [2] and declining immune 54 function of hosts [3], and diseases such as inflammatory bowel disease [4, 5], colorectal cancer [6, 7], and irritable bowel syndrome [8, 9]. When a microbial community changes 55 in response to an external perturbation, it undergoes a dynamic process and tends to 56 57 evolve toward another stable state (Figure 1). This dynamic process is stochastic and varies according to the type and strength of perturbation, the community stability prior to 58 59 the perturbation, and other subject-level relevant features. The recent rise in longitudinal 60 studies, in which microbial samples are collected repeatedly over time, offers unique insights into the responses of such communities to perturbations and the associated 61 dynamic patterns. For example, in our ongoing microbiome study evaluating the effects 62 of antibiotic exposure as a short-term perturbation on microbial, immune, and metabolic 63 physiology (MIME study), we are interested in determining how differently the microbial 64 65 community responds to the antibiotic treatment.

Human microbiota studies have been accelerated by the advent of next-generation sequencing technologies which enabled the quantification of the composition of microbiomes, often by two common sequencing approaches—16S rRNA marker gene sequencing and shotgun metagenomics sequencing [10]. There are pros and cons to each of those techniques, which are discussed in recent reviews [11, 12]. But for both methods, because of the varying sequencing read counts obtained across samples, it is 72 necessary to employ various normalization tools to convert raw counts data into relative abundances [13]. However, the dependency of the compositional components greatly 73 74 hampers the interpretation of microbiota changes in longitudinal studies. There is reason to believe that the absolute abundances of bacteria are biologically meaningful measures, 75 especially in the study of microbial interactions. Thus, in our MIME study, we use an 76 77 independent quantitative polymerase chain reaction (qPCR) technology [14-16] to quantify total bacterial load per unit sample, and then use these data to estimate absolute 78 bacterial abundance by combining them with the relative abundance values obtained from 79 80 16S rRNA or shotgun sequencing methods. This MIME study motivated us to develop analytical methods to investigate microbial interaction and community stability after a 81 82 strong external perturbation, and identify core active microbial taxa by modeling the absolute abundances of bacteria. 83

Although many well-developed statistical tools are widely used for assessing the diversity of microbial communities and its composition, there are only a few methods available for inferring the ecological networks of microbial communities. Here we briefly review the well-developed statistical methods for studying the dynamic microbial systems and their limitations.

A Bayesian network contains a set of multivariate joint distributions that exhibit certain conditional independences and a directed and acyclic graph (DAG) that encodes conditional independences among random variables. If the dependence relationships repeat and the signals at a certain time point only depend on the signals from previous time points, then the whole network can be formulated as a dynamic Bayesian network (DBN)[17] representation. McGeachie et al.[18] constructed a simplified two-stage DBN

95 (TS-DBN) which uses a Markov assumption that the observed values at time t + 1 are independent of those at earlier time points (t - 1 and earlier) given the variable values at 96 time t. Lugo-Martinez et al. presented a computational pipeline which first aligns the data 97 collected from all individuals, and then learns a dynamic Bayesian network from the 98 99 aligned profiles[19]. However, DBN has several limitations in analyzing the longitudinal 100 microbial data. (1) It can only model the microbial community subject-by-subject. (2) DBN 101 cannot handle the exceeding zero structure of microbial counts. Most methods remove 102 the taxa whose relative abundances exhibit zero entry (i.e., not present in a measurable 103 amount at one or more of the measured time points) before the downstream analysis. (3) 104 The assumed distributions are unrealistic. E.g. all continue variables are assumed to be 105 normally distributed. (4) The computational cost is relatively high, since parent nodes are added sequentially for each bacterial node. Additionally, the maximum number of possible 106 parents is imposed, which is not realistic. (5) Due to sampling and sequencing limitations, 107 108 the compositionality bias in microbiome data may also cause inaccurate estimation of 109 parameters. The existing methods ignore this compositionality bias, making parameter estimates difficult to interpret. (6) Irregular sampling time may also result in inaccurate 110 111 parameter estimation. Therefore, it is advised to cautiously interpret the findings from 112 DBN[20, 21].

The classical Lotka-Volterra equations has been used to model simple system such as two species in a predator-prey relationship, where the interactions are strictly assumed to be competitive. The generalized Lotka-Volterra (gLV) equations extend the classical predator-prey (Lotka-Volterra) equations, where the interacting species might have a wide range of relationships including competition, cooperation, or neutralism. Assuming that the interaction (or the effect) of one species with another can be modeled by the corresponding coefficient in the equation, gLV equations provide a framework to analyze and simulate microbial populations. Mounier et al. used the gLV equations to model the interaction between bacteria and yeast in a cheese microbiome[22]. Other microbiome studies further extended and implemented the gLV equations[23-26].

123 Many software are available for applying gLV modeling on microbial time series data, 124 such as LIMITS[27], MetaMis[28], and MDSINE[29]. LIMITS and MetaMis can be 125 implemented to construct microbial interactions using the longitudinal microbiome data 126 from one subject. MDSINE can jointly analyze multiple time series, but requires Matlab programming. Web-gLV (http://web.rniapps.net/webglv) can be used for modeling, 127 128 visualization, and analysis of microbial populations, but can only handle limited number 129 of samples. In summary, there are several limitations of gLV in analyzing the longitudinal 130 microbial data. (1) gLV based models capture the interactions using a single averaged 131 effect, thus they are not well-suited for noisy data. (2) Some methods estimate almost all 132 possible edges without incorporating variable selection techniques. (3) gLV estimates the 133 growth rate of each taxon marginally, therefore, ignores the intrinsic dynamic correlations 134 of the repeated measurements. (4) gLV does not account for random processes which forms essential part of any biological system. (5) With the increased number of species 135 136 and time span of prediction, the simulation output is prone to numerical errors. For example, Web-gLV can only simulate a maximum of 10 species at a time for at most 100 137 138 time points. (6) As DBN, gLV is not suitable for sparse, compositional, and irregular 139 sampled microbiome data.

140 In Ives et al. [30], the stability of a microbial community is determined by three key

141 interrelated components of microbial community structure: diversity, species composition, 142 and interaction pattern among species. They viewed the dynamics of a microbial community as a stochastic process and proposed to use a first-order multivariate 143 autoregressive process (MAR (1)) time-series model to disentangle the effects of these 144 145 three components on community stability and to estimate the stability properties of a 146 community by estimating the strengths of interactions between species. This method is widely used to estimate the stability of ecosystems (e.g., lake, ocean) based on culture-147 dependent microbial data[31, 32]. Usually a few (four or five) key microbes are detected 148 149 with high frequency in each ecosystem in time-series measurements over a long period, 150 and their abundances are rarely zero. In contrast, our MIME study will yield microbiome 151 data from approximately nine time points over half a year from 80 subjects in three groups 152 in the complete study—a relatively smaller number of repeated microbiome samples but from a relatively larger number of microbial communities (subjects) than what would be 153 the case for an ecosystem study. Moreover, the 16S rRNA sequencing and qPCR 154 155 methods used in this study provide absolute abundances for a staggering number of taxa, which include a large number of zero values. Because the MAR modeling methods 156 157 require the normality assumption, they are not appropriate for analyzing data from 158 sequence-based longitudinal microbiome studies. Therefore, we propose an 159 autoregressive zero-inflated mixed effects model (ARZIMM) to address the special 160 features of data instead. Its novelties are threefold. First, we propose to use a zeroinflated Poisson autoregressive model to model the excessive zero abundances and the 161 162 non-zero abundances separately. Second, the random effects in the proposed model can 163 investigate the underlining dynamic pattern shared within the group. Third, the employment of regularization techniques and network inference in our model enables the identification of the core dynamic patterns. The proposed ARZIMM estimates the strength of interactions between taxa, which is required to estimate the stability properties of a community, and identify key active taxa efficiently by using all of the longitudinal sequencing data. ARZIMM has been implemented in an open-source software package (https://github.com/Hlch1992/ARZIMM), and provides a useful tool for formulating, understanding, and implementing longitudinal microbiome data analysis.

In the following Material and Method section, we introduce the ARZIMM framework, discuss the quantification of microbial stability based on the estimated microbial interaction matrix, and investigate the conditions under which there exist a strict-sense stationary distribution. Then in the Result section, we evaluate ARZIMM using extensive simulation studies to show that it outperforms the conventional methods, and apply ARZIMM to the MIME study to illustrate network visualization and inference. In the end, we conclude with Discussion section.

178 **2.** Material and Method

179 **2.1. ARIZMM Model**

As illustrated in Figure 2, ARZIMM can be considered as a two-part model which comprises a logistic component and an autoregressive component. To address zero inflation, we consider the zero-inflated mixture model because it assumes both sampling zeros (due to the low sequencing depth) and structural zeros (being truly absent) exist in the data. Specifically, the logistic component models the structure zeros of taxa in the samples, and the autoregressive component models the non-structure-zero abundances of the taxa under the assumption that the changes in abundances from time t - 1 to time t depend only on the observed abundances at time t - 1 and other time-independent covariates and the observed abundances before time t - 1 have no direct effect. Since the goal of ARZIMM is to characterize microbial interactions and community stability during a short period after a strong external perturbation like the antibiotic usage in our MIME study, we assume there are no other time-dependent factors exist to affect the microbial stability.

193 Notation and Model Specifications

Let Y_{imt} denote the observed absolute abundance of bacterial taxon m (m = 1, ..., M) for subject i at time t ($i = 1, 2, ..., n, t = 1, ..., T_i$), and we model Y_{imt} with a conditional mixture distribution as follow:

$$Y_{imt} | V_{i(t-1)} \sim \begin{cases} 0 & p_{im} \\ F(y_{imt} | V_{i(t-1)}; \theta_{itm}, \phi_m) & 1 - p_{im} \end{cases}$$
(1)

where $V_{i(t-1)}$ represents all information that is known at time (t-1) for individual *i*, 197 198 including the observed absolute abundance $Y_{im(t-1)}$ and later defined coviariates W_i and Z_i . The parameter p_{im} represents the probability of the observation Y_{imt} being structural 199 200 zero and is assumed time independent. Furthermore, F is assumed to be an exponential dispersion family distribution with the canonical parameter θ_{imt} and the dispersion 201 202 parameter ϕ_m . Both Poisson and negative binomial (NB) distributions can be used as to 203 model absolute abundance. Below we illustrate the detailed modelling using Poisson 204 model.

The mixture probability parameters $p_i = (p_{i1}, ..., p_{iM})'$ are modeled by the logistic regression:

$$logit(\mathbf{p}_i) = AW_i + a_i \tag{2}$$

where $W_i = (1, w_{i1}, ..., w_{il})'$ consists of intercept and *l* time independent covariates for individual *i*, the parameter $A = (A_1, ..., A_M)'$ is an $M \times (l + 1)$ matrix whose elements A_{mj} is the effect of covariate *j* on the zero proportion of taxon *m*. $a_i = (a_{i1}, ..., a_{iM})'$ is an $M \times$ 1 vector of random intercepts to model the within-subject heterogeneity of being zero for individual *i* and has the joint multivariate normal distribution $\mathcal{N}(\mathbf{0}, \boldsymbol{\Sigma}_a)$.

The canonical parameters for Poisson distribution is $\theta_{imt} = \log E(Y_{imt})$. We introduce the auto-regressive model by relating $\theta_{it} = (\theta_{i1t}, ..., \theta_{iMt})'$ to the i^{th} individual's observed logtransformed absolute abundance vector at time t - 1: $\tilde{Y}_{i(t-1)} = (\log(Y_{i1(t-1)} + 1), ..., \log(Y_{iM(t-1)} + 1))'$ (where the pseudo count 1 is added to avoid the undefined logarithm when the absolute abudance is zero), and $Z_i = (1, Z_{i1}, ..., Z_{iq})'$, the intercept and *q* time-independent covariates of individual *i* by

218
$$\boldsymbol{\theta}_{it}|\boldsymbol{\tilde{Y}}_{i(t-1)} = \boldsymbol{B}\boldsymbol{\tilde{Y}}_{i(t-1)} + \boldsymbol{C}\boldsymbol{Z}_i + \boldsymbol{\eta}_i$$
(3)

where **B** is an $M \times M$ matrix whose element B_{mj} gives the effect of the abundance of taxon *j* on the growth rate of taxon *m*, **C** is an $M \times (q + 1)$ matrix whose element C_{mj} gives the effect of covariate *j* on taxon *m*, and $\eta_i = (\eta_{i1}, ..., \eta_{iM})'$ is time-independent random intercepts. Note that, as an autoregressive model, η_i is correlated with the fixed effect $\widetilde{Y}_{i(t-1)}$ and this dependency can be tracked all the way back to the initial observation \widetilde{Y}_{i0} . Because the standard random effects model has assumption that the random effects are

independent to the other covariates in the model, in order to derive the random effect type maximum likelihood (ML) estimators, we use the Chamberlain type projections[33] to get around this correlation. Specifically, we project η_i onto the time 0 observations \widetilde{Y}_{i0} by:

$$\boldsymbol{\eta}_i = \boldsymbol{\Pi} \boldsymbol{\tilde{Y}}_{i0} + \boldsymbol{b}_i \tag{4}$$

where Π is an $M \times M$ matrix with diag(Π) = $(\pi_1, ..., \pi_M)'$ and off-diagonal components being zero. The components of Π represent how much variation in η_i is due to the dependence on subject *i*'s initial value \widetilde{Y}_{i0} . $\boldsymbol{b}_i = (b_{i1}, ..., b_{iM})'$ is an $M \times 1$ vector, representing the independent subject-specific random effect and follows a joint multivariate normal distribution $\mathcal{N}(\mathbf{0}, \boldsymbol{\Sigma}_h)$.

In the model, our primary interest is to estimate matrix *B*, which measures the strengths of interactions between taxa. For a microbial community with a given number of species, its stability or dynamics status depends on the changes in the species' population growth rates due to perturbation, which immediately cause the changes in the population growth rates of other species via species-species interactions[34]. Interaction between species can be viewed as a filter that amplifies the variability in species' population growth rates caused by perturbation.

Note that we choose Poisson distribution because of its nice stationary distribution property in the autoregressive model which is crucial for our following stability investigation. To deal with the over-dispersion of microbiome data, we implemented the quasi-Poisson model [35] in the simulation and real data analysis.

245 Penalized ML Estimation and Variable Selection

To define the joint likelihood of the longitudinal microbial absolute abundance data Y_{it} ,

we assume that the vector of time independent random effects $\mathbf{c}_i = (\mathbf{a}'_i, \mathbf{b}'_i)'$ underlies both the zero and autoregressive generative processes and these random effects account for the within-subject group heterogeneity in the multivariate logistic component and the multivariate autoregressive component. Denote $\mathbf{D} = (\mathbf{B}, \mathbf{C}) = (\mathbf{D}_1, \dots, \mathbf{D}_M)', \quad \mathbf{\phi} =$ $(\phi_1, \dots, \phi_M)', \text{ and } \mathbf{1}_{[\cdot]}$ as the indication function that when $[\cdot]$ meets, $\mathbf{1}_{[\cdot]} = 1$, otherwise, $\mathbf{1}_{[\cdot]} = 0$. Formally, we have the joint likelihood function as:

253
$$\mathcal{L}(\boldsymbol{D}, \boldsymbol{A}, \boldsymbol{\Pi}, \boldsymbol{\phi}, \boldsymbol{\sigma})$$

254
$$= \prod_{i=1}^{n} \int \left\{ \left[\prod_{t=1}^{t_i} \prod_{m=1}^{M} f_y\left(y_{itm} \middle| \theta_{itm}(b_{im}), \phi_m, p_{im}(a_{im})\right) \right] g\left(\boldsymbol{c}_i \middle| \boldsymbol{\Sigma}(\boldsymbol{\sigma})\right) \right\} d\boldsymbol{c}_i \qquad (5)$$

where f_y is the conditional probability density function and given as

256
$$f_{y}(y_{itm}|\theta_{itm}(b_{im}),\phi_{m},p_{im}(a_{im})) = [p_{im} + (1-p_{im})f(y_{itm} = 0|\theta_{itm},\phi_{m})]^{1[y_{itm}=0]}$$

257
$$\times \left[(1 - p_{im}) f(y_{itm} | \theta_{itm}, \phi_m) \right]^{1_{[y_{itm} \neq 0]}}.$$
 (6)

The function $g(c_i|\Sigma(\sigma))$ is the joint distribution of c_i , and $\Sigma(\sigma) = \begin{bmatrix} \Sigma_a & \Sigma_{ab} \\ \Sigma_{ab} & \Sigma_b \end{bmatrix}$ represents the corresponding $2M \times 2M$ covariance matrix, where σ accounts for all unique non-zero

elements of $\boldsymbol{\Sigma}$. For the model and computational simplicity, we assume $Cov(\boldsymbol{a}_i, \boldsymbol{b}_i) = \Sigma_{ab} = 0$, i.e. \boldsymbol{a}_i and \boldsymbol{b}_i are independent.

Assuming that the true underlying fixed effects *A* and *D* are sparse, we advocate a Lassotype approach, which adds an ℓ_1 -penalty for the fixed-effects to the likelihood function. Thus, we consider the following objective function:

265
$$Q = -2\log \mathcal{L} + \sum_{m=1}^{M} [\mu_{1m} || \boldsymbol{D}_m ||_1 + \mu_{2m} || \boldsymbol{A}_m ||_1].$$
(7)

266 Maximization of the penalized log-likelihood function corresponding to equation (7) with

respect to (D, A, Π, ϕ, σ) is a computationally challenging task. This is mainly because both integrals with respect to the random effects and the zero-inflated structure do not have analytical solutions. Following the conventional methods, we propose to implement a Laplace approximation on the integral of random effects in equation (7) and use the Expectation-Maximization (EM) algorithm to calculate the expectation and compute parameters iteratively, in which the label of zero is treated as "missing data". The tuning parameters are selected using Bayesian information criterion (BIC).

274 2.2. Stability Properties

The existence of a stationary distribution has been investigated for the log-linear Poisson auto-regression model based on the perturbation technique [36]. Here, we prove the existence of a stationary distribution of a zero-inflated Poisson mixed-effect autoregression model in Theorem 1 utilizing the theory of Markov chains which has been proposed to prove the existence of a stationary distribution of a general class of time series count models [37]. The detailed proof is provided in the Supplementary Material, Section 3.

Theorem 1. Assuming that time-independent parameters η_i and p_i are known, if all eigenvalues of matrix *B* lie inside the unit circle, a strict-sense stationary ergodic process $\{Y_{it}\}_{t \in \mathbb{N}}$ will exist, where N denotes the set of natural numbers.

With this Theorem, we can first show that for a microbial community, its dynamic process $\{Y_{it}\}_{t\in\mathbb{N}}$ has a stationary distribution by proving that all eigenvalues of matrix *B* lie inside the unit circle. Then, following lves et al. [30], we consider the return rate and reactivity as two stability measures based on the variability of the stationary distribution for MAR (1) model. Specifically, return rate depends on the rate at which the perturbed microbial community approaches the stationary distribution and reactivity, assesses how strongly population-level microbiome abundances are pulled towards the mean of the stationary distribution. Both are bounded by the largest eigenvalue of B, denoted by $\max(\lambda_B)$. In general, a smaller $\max(\lambda_B)$ indicates the perturbed microbial community approaches its stationary distribution faster, or a system is less reactive, then the microbial community is more stable. The detailed proof is deferred in the Supplementary Material, Section 3.2.

Based on the theory in lves et al. [30], for a community with multiple species, the 296 covariance matrix of the stationary distribution depends on the covariance matrix of the 297 298 process error and the interactions between species captured in the matrix **B**. As illustrated 299 in our Figure 1, when the external perturbation(blue arrow) acts on the community, the 300 ball(microbial community) sitting in a deep bowl in state 2 which represents a relatively 301 stable system, will return to its stationary state faster than the ball sitting in a shallow bowl 302 in state 1 which represents a less stable system. In a stable system, the variance of 303 stationary distribution is only slightly greater than the variance of process error and the 304 variance of species interaction is small. In contrast, in a less stable system, the species 305 interaction will amplify the environmental variance and create large variance in the 306 stationary distribution, therefore the variance of species interaction is large, assuming the process errors are similar in the compared two states. Thus, the difference between the 307 variances of stationary distribution of different communities can be attributed to species 308 interactions. The smaller of the variance of matrix **B**, the more stable of the study microbial 309 community. 310

- **311 3. Results**
- 312 **3.1.** Simulation Study

We have conducted extensive simulation studies to evaluate the performance of ARZIMM in both model fitting and variable selection by comparing it with the competing methods: penalized Poisson auto-regression (Poisson), penalized log-normal multivariate autoregression (MAR), and extended generalized Lotka-Volterra (gLV) equations using Bayesian algorithm (MDSINE) [38]. The brief descriptions of these methods are provided in the Supplementary Material: Section 2.

319 **3.1.1. Simulation Design**

320 We generated the longitudinal absolute abundances from zero-inflated Poisson distribution with parameters p_{im} and θ_{imt} for each taxon. Since our focus is on the 321 estimation of the interaction matrix B, which depends on the non-zero part, we adopted 322 a simple simulation design for the zero inflation proportions $p_i = (p_{i1}, \dots, p_{iM})'$. We 323 ignored the individual variations in p_i by dropping the random effect term a_i in equation 324 (2). With model $logit(\mathbf{p}_i) = AW_i$ and by controlling the values of W and A respectively, 325 we set the zero inflation proportions p_i for 20 taxa to mimic the observed sparsity in real 326 327 data as

328

 $\boldsymbol{p}_i = (0.72, 1.00, 0.96, 0.34, 0.50, 0.56, 0.94, 0.84, 0.98, 1.00,$

329

The detailed values of *W* and *A* are provided in the Supplementary Material, Section 4. We generated the non-zero absolute abundances from Poisson distribution with their $\theta_{it} = (\theta_{i1t}, ..., \theta_{iMt})^T$ defined as $\theta_{it} = B\tilde{Y}_{i(t-1)} + b_0 + b_i$, where the intercept b_0 was set to be the mean log-transformed non-zero absolute abundances of taxa in MIME real data, and the random effects $b_i \sim \mathcal{N}(0, diag(\Sigma_b))$ with $diag(\Sigma_b) \sim 10^{\mathcal{N}(-1.5, 0.5)}$. We assumed that the interaction matrix *B* was sparse by randomly selecting 5% of its elements to be non-

zero. Three interaction matrices were considered with varied informative absolute effect 336 strengths: high $(B_{jm}^{H} \sim 10^{\mathcal{N}(-0.5.0.5)})$, medium $(B_{jm}^{M} = \sqrt{0.1}\beta_{jm}^{H})$, and low $(B_{jm}^{L} = 0.1B_{jm}^{H})$, for 337 the non-zero elements B_{im} . In addition, we designed four simulation scenarios: Scenario 338 1 with $diag(\Sigma_b) = 0$ and $p_i = 0$, considered as the benchmark situation where subjects 339 are homogeneous and taxa are all presented; Scenario 2 with $diag(\Sigma_b) \sim 10^{\mathcal{N}(-1.5.0.5)}$ and 340 $p_i = 0$, where subjects are heterogeneous and taxa are all presented; Scenario 3 with 341 $diag(\Sigma_b) = 0$ and p_i as in (8), where subjects are homogeneous and taxa have zero 342 inflated structure; and Scenario 4 with $diag(\Sigma_b) \sim 10^{\mathcal{N}(-1.5.0.5)}$ and p_i as in (8), where 343 subjects are heterogeneous and taxa have zero inflated structure. 344 In each scenario, we generated 500 independent repetitions for n = 20 or 50 subjects, 345

T = 10 or 20 time points, and M = 20 taxa for each sample to evaluate the performanceof ARZIMM.

348 3.1.2. Simulation Results

We first compared the model fittings of ARZIMM, Poisson, and MAR methods using mean 349 normalized squared error score (MNSES), as suggested in the prior studies [39-42]. 350 MNSES is defined as $\frac{1}{n \times T \times M} (\frac{y_{imt} - \hat{y}_{imt}}{\hat{\sigma}_{y_{imt}}})^2$ with \hat{y}_{imt} being the estimated y_{imt} and $\hat{\sigma}_{y_{imt}}$ being 351 the estimated standard error of y_{imt} . The closer the MNSES is to 1, the better model fitting 352 the method has. Since MDSINE only provides the estimates of interactions among 353 species without their variance estimates, it was excluded from this comparison. Table 1 354 and Supplementary Table S1 summarize the median and interguartile range (IQR) of 355 MNSES over 500 replications for these three methods. Overall, the medians of MNSES 356 for ARZIMM are all around the expected value of 1 in various settings across four 357 scenarios, which indicates the good fitness and robustness of ARZIMM in dealing with 358

359 excess zeros and the correlation among repeated measures at the same time, as well as its satisfying estimation accuracy on the microbial interaction parameters. However, the 360 other two methods: Poisson and MAR, both exhibit inferior performance. The Poisson 361 model is only competent in Scenario 1, when subjects are homogeneous and no excess 362 363 zeros are present. In Scenarios 2-4, when any factor, excess zero or subject 364 heterogeneity, presents, the predicted values based on the Poisson model deviate greatly from the observed values. Comparing the considered two factors, Poisson model is more 365 sensitive to the subject heterogeneity and presents larger deviations with it. Due to the 366 367 invalid normality assumption and lack of consideration of the correlation among the longitudinal measurements, the MAR model exhibits the worst performance among three 368 369 methods with enormous deviation especially in Scenarios 3 and 4, which confirms the 370 inappropriateness of using conventional statistical methods which require the normality assumption to analyze the microbiome data. 371

Next, we evaluated the variable selection performance for ARZIMM, Poisson, MAR, and 372 MDSINE in terms of true positive rate (TPR; mathematically equals to the power) and 373 false positive rate (FPR; mathematically equals to the type I error). Specifically, TPR 374 375 quantifies the probability of a significant interaction identified by one method given that the interaction effect is truly nonzero; and FPR quantifies the probability of a significant 376 377 interaction identified by one method given that the interaction effect is truly zero. The 378 simulation results for 50 subjects with 20 time points are summarized in Figure 3 and all the other simulation results with different subject numbers and time points are deferred 379 380 to Supplementary Figure S1, because they have a similar pattern as seen in Figure 3. 381 Figure 3 shows that the FPRs of ARZIMM are all at or below the nominal level (5%) across

382 different simulation regimes and effect sizes, and its TPR estimates exhibit a sensible and consistent pattern as they increase as the interaction effect gets stronger across four 383 scenarios. As expected, the FPR and TRP estimates of Poisson and ARZIMM models 384 are coincident under Scenario 1, because when subjects are homogeneous and taxa 385 don't have excess zeros, ARZIMM model is reduced to Poisson model. However, in 386 387 Scenarios 2-4, because simple Poisson model fails to take care of the excess zeros or subject heterogeneity, it suffers from the inflated false positives, while ARZIMM does not. 388 389 For the other two methods, both MAR and MDSINE perform poorly on controlling false 390 positive rates for all simulation scenarios, because MAR fails to fit the skewed and highly sparse microbiome data, while MDSINE captures the interactions based on the averaged 391 392 effect over subjects in a group but completely ignores the randomness at the subject level 393 process which is the essential characteristic of any biological system. In summary, 394 ARZIMM outperforms the other competitors in handling the excess zeros and subject 395 heterogeneity well with controlled FPR and satisfactory TPR.

To further investigate the performance of informative interaction selection, we calculate 396 Matthew correlation coefficient (MCC), defined as $\frac{TP*TN-FP*FN}{\sqrt{(TP+FP)(TP+FN)(TN+FP)(TN+FN)}}$, and F-397 score, defined as $\frac{TP}{TP+(FP+FN)/2}$, where TP gives the number of selected interactions being 398 399 true positive, FP gives the number of selected interactions being false positive, TN gives the number of unselected interactions being true negative, and FN gives the number of 400 selected interactions being false negative. MCC ranges from -1 to 1, where value 1 401 402 indicates perfect agreement between truth and selection, value -1 indicates perfect disagreement, and value 0 indicates that the selection is random with respect to the truth. 403 404 F-score ranges from 0 to 1, where value 1 indicates that there are neither false negatives

nor false positives and value 0 only indicates no true positives are reported. As expected,
MCC and F score are comparable to each other and increase as effect size increases
(Supplementary Figure S2). This consistent pattern is observed across four scenarios for
ARZIMM but not for Poisson nor MAR models. Similar to TPR and FPR estimates, the
MCC and F score values of Poisson and ARZIMM models are coincident under Scenario
However, in other situations, both Poisson and MAR perform poorly with low MCC and
F score values.

As for the computational cost, ARIZMM took about 2.4 hour to complete the estimation and bootstrap inference for a simulated dataset with 50 subjects, 20 timepoints, and 20 taxa.

415 **3.2 Real Data Application**

416 We applied ARZIMM methods to the MIME study. The MIME study is an ongoing randomized trial on 80 healthy volunteers with one control group (ctrl) and two antibiotic 417 groups (amoxicillin, amx, and azithromycin, azm); antibiotics are provided for a 1-week 418 419 period at the start of the trial. The main microbiome research goal of the MIME study is to evaluate the effects of antibiotics on microbial profiles at both the community and 420 421 taxonomical levels. With ARIZMM, we propose a different perspective to evaluate the effect of antibiotics through the investigation of microbial interaction and community 422 423 stability across groups. Because the clinical trial is still ongoing and only partial data are 424 available, the following data analysis is done on a subset of MIME data including only 11 subjects who were randomized to two groups: 4 ctrls and 7 azms. The main purpose of 425 426 this analysis is to illustrate how to use ARIZMM, not for the scientific conclusion. For each 427 subject, we collected two baseline microbiome samples, three samples during the course

of antibiotics, and five post-antibiotic samples. The gut microbiota of these individuals 428 429 were profiled using 16S rRNA gene targeted sequencing on the Illumina MiSeq platform. To obtain the microbial absolute abundances, we multiplied the relative abundances of 430 OTUs by the sample density 1.1g/cm³ and the number of universal 16S rRNA per gram 431 measured using qPCR [43]. In our analysis, samples that collected before treatment in 432 433 both antibiotic groups were excluded. The abundances of taxa were applomerated at the genus level and taxa were further filtered if (1) the average relative abundances over all 434 samples are less than 0.1%, and (2) the taxa are presented in less than 5 samples within 435 436 each group.

First, Figure 4A shows a comparison of the relative abundance (top panel) and the 437 absolute abundances determined by quantitative sequencing (bottom panel) of the 438 439 dominant bacterial genera in 99 fecal samples from 11 subjects (blocks) across seven to nine time points (shown from left to right within each block) of this preliminary dataset. It 440 441 is evident that the relative abundance and absolute abundance data present different information about the microbial profiles, and that the total bacterial load changes over 442 time for each subject (i.e., within each block). Thus it is essential to study the microbial 443 444 interactions using the absolute abundance data.

Then, we evaluate the model fitting of the log-normal distribution (used in MAR(1)) and zero-inflated over-dispersed Poisson distribution (used in ARZIMM) on the available subset of MIME data using chi-square goodness of fit test at 5% significance level taxon by taxon. Out of 45 taxa in the control group, 1 and 44 of their absolute abundances were fitted well (p>0.05) by log-normal distribution and zero-inflated over-dispersed Poisson distribution respectively. The log-normal distribution fails to fit the data well when

451 microbial taxa's absolute abundance data are left-skewed and sparse (two examples are
452 illustrated in Figure 4B).

Next we demonstrate how to conduct inference for microbial interactions and community 453 stability with ARZIMM on MIME data. First, we fit ARZIMM to ctrl and azm groups 454 separately, adjusting for age, gender, and BMI, to get their estimated interaction matrix 455 456 \hat{B} s. Table 2 reports the characteristics of microbial interaction matrix estimates \hat{B} s. 457 Defining the interaction effect as informative if its \hat{B}_{mi} 's 95% bootstrap confidence interval (based on 100 bootstrap samples) does not contain zero, we identified 125 and 105 458 459 informative interactions, respectively, in azm and ctrl groups. Their interaction effects are illustrated using networks in Figure 5. With more informative interactions, the azm groups 460 461 have bigger and more complex networks than the ctrl group (first row of Figure 5), while 462 the control group has more large estimated interaction effects than those in azm group as showed in Table 2 and the last three rows of Figure 5. This observation indicates that 463 the antibiotic treatment reduce the strength of the interactions among the taxa and create 464 more variations with more weak interactions among taxa, thus reduce its stability. In the 465 last row of Table 2, based on our stability theory we report the stability properties of the 466 studied microbial communities. The ctrl group has the lower estimates of maximum 467 468 eigenvalue squared 0.11 comparing to the azm group's maximum eigenvalue squared 0.32, which indicates that the control microbial community is more stable than the 469 470 antibiotic communities.

Figure 6 provides additional information on the network feature comparison between ctrl and azm groups. Figure6A displays the distribution of the positive and negative informative interaction estimates separately. The ratios between the numbers of positive 474 and negative interactions are both around 1:1 in two groups. Figure 6B presents the frequency distribution of vertex degree of all the taxa in each group and they are all skew 475 to the right. In the figure, a vertex represents a taxon in a community and its vertex degree 476 is the number of informative interaction effect it has with the other taxa. By defining 477 average neighbor degree as the average number of a given taxon's neighbor vertices' 478 479 degrees, Figure 6C shows that the average neighbor degree is negatively correlated with the vertex degree in azm antibiotic treated group, but not in the control group. This 480 indicates that there may be a group of taxa interacting with each other actively in the 481 482 antibiotic group. It would be interesting to identify such sub-community with additional effort. 483

484 **Discussion**

In this paper, we propose ARZIMM, an analytic platform which estimates the microbial interactions and community stability using longitudinal microbiome data. ARZIMM tackles the zero-inflated absolute abundance with a mixture distribution of zero and exponential dispersion distribution family, and enhances statistical efficiency by utilizing a randomeffects term to account for the correlations among repeated measurements.

It is well-known that microbial correlations calculated from relative abundances are distorted by the compositional nature of microbiome data, and are insufficient in tracking microbial dynamics[44]. We advocate to investigate the microbial correlations using longitudinal absolute abundances which can be determined by combining gene amplicon sequencing with auxiliary total DNA quantitation data. qPCR is one of the most commonly used strategies to quantify total DNA[45] and has been implemented in various statistical analyses[46, 47]. Other alternative methods to quantify the absolute abundances include the combination of the sequencing approach (16S rRNA gene) with robust single-cell
enumeration technologies (flow cytometry)[48] and the usage of synthetic chimeric DNA
spikes[49].

Plenty of zero-inflated mixed effects models have been recently proposed to handle the excess zeros in microbiome abundance data such as zero-inflated Poisson, negative binomial and quasi-Poisson models[50, 51]. However, none of the existing methods estimates the microbial interactions and community stability. To fill this gap, we extended a zero-inflated Poisson model with auto-regression and random effects modeling, which plays crucial role in efficiently handling the individual heterogeneity and enable the investigation of microbial interactions.

507 We investigated two community stability measurements derived from ARZIMM: the return rate and reactivity, to further understand ecological dynamics. The estimated interaction 508 509 matrix **B** from the ARZIMM model serves the basis to calculate the largest eigenvalue of 510 **B**: $max(\lambda_{B})$, which determines the return rate of the mean of the transition distribution 511 from the departure to the mean of the stationary distribution. We proposed to measure 512 the reactivity of a microbial community by the expected change of the stationary 513 distribution's mean in distance from one time point to the next time point. In ARZIMM, 514 higher reactivity coincides with larger eigenvalues of **B**, thus governed again by $\max(\lambda_{\mathbf{B}})$. 515 Other measures of community stability, such as variance of the stationary distribution 516 [30], warrant further investigations.

It is worth noting that by utilizing the ARZIMM model framework, the time-dependent perturbation (for instance, diet) can also be assessed flexibly in both the autoregressive part and the logistic part in the model. However, the stability based on the microbial interactions has to be interpreted with caution, since the mean of stationary distributionchanges along with the time-dependent covariates.

We have demonstrated that ARZIMM outperforms the competing methods and exhibits 522 its feasibility for examining microbial interactions and stability based on longitudinal 523 microbial data. We applied our method to a real human microbiome study of antibiotic 524 525 treatment and elucidated the microbial interaction network of bacteria from antibiotic and non-antibiotic groups separately. The application of ARZIMM to temporal microbiome 526 data shows great promise. Still, the development of accurate predictive models will 527 528 require further developments. For example, the method used here to infer microbial interactions may be expanded by adding functional information as well as phylogenetic 529 530 information. Although this method is primarily developed for the gut microbiota, it may be 531 potentially applied to longitudinal data from any ecological systems. Since interactions between members of microbial communities are primary driving forces for the long-term 532 stability[52], the corresponding stability properties will provide useful principles for 533 534 community dynamics.

Note that the proposed ARIZMM assumes the probability of observing a zero count for a 535 536 taxon is constant over time. The reason is two-fold. 1) One major goal of ARIZMM is to derive the inference on the stability of the microbial community over a certain period. With 537 538 the constant probability of observing a zero count assumption, the stability inference will 539 solely depend on the estimation of the taxon-by-taxon interaction matrix B. Otherwise, a stationary distribution won't exit. 2) Using the MIME data, we estimated the proportions 540 541 of zeros (denoted as q_{mt}) for all taxa by group at all time points, then calculated the mean($\overline{\hat{q}}_m$) and standard deviation ($SD_{\hat{q}_m}$) over all the time points and the coefficient of 542

variation ($CV_m = SD_{\hat{q}_m}/\bar{\hat{q}}_m, m = 1, ..., M$) to evaluate their temporal variations. The median 543 of CV_m over all taxa in the control, Amoxicillian and Azithromycin groups are 0.16, 0.12, 544 545 and 0.34 respectively. This results reveal two observations: 1) the temporal variations of q_{mt} in most taxa are relative weak; and 2) the temporal variation of the proportions of zero 546 547 is heterogeneous and there may be no one perfect model fitting all the taxa well. Thus, 548 we believe our assumption that p_m is constant over time is valid and pragmatic. To further 549 check the robustness of our proposed model, we conducted additional simulation by introducing extra randomness when we generate the probability of observing a zero count 550 551 across the time points, while analyze the data using our proposed model. Our results 552 show that the moderate temporal variation in probability of zero count does not affect ARIZMM's performance much in capturing the informative interactions by estimating B 553 when the absolute effect strengths of interaction matrices is high(FDR<0.05) or medium 554 (FDR <0.15). The detailed simulation design and results are reported in the 555 556 Supplementary Material Section 4.2 and Figure S3.

The proposed method, ARZIMM has a few limitations and future works are needed to 557 improve it. ARZIMM adopts a simple correlation structure that the random effects in the 558 multivariate logistic component and the multivariate autoregressive component a_i and 559 b_i are assumed independent. We took this parsimonious model based on our 560 561 experience[53, 54] in modeling the longitudinal microbiome data to ease the computational burden. The more general random effects structure with cross-part 562 correlations can provide more robust modeling, however, can suffer from model 563 convergence as well. Further investigation is warranted. 564

565

566 **CONFLICT OF INTEREST**

- 567 Author Linchen He is employed by Novartis Pharmaceuticals Corporation. The remaining
- ⁵⁶⁸ authors declare that the research was conducted in the absence of any commercial or
- 569 financial relationships that could be construed as a potential conflict of interest.

570 AUTHORS CONTRIBUTIONS

- 571 LH and HL developed the methodological ideas. LH implemented the methods, performed
- 572 the simulations and real data analysis, and developed the software package. CW and JH
- 573 contributed to the simulation design and real data analysis. ZG, EF, SH, MJB contributed
- to the acquisition of utilized real microbiome data. MJB provided biological insights and
- 575 interpretation of the real data analysis. LH and HL wrote the manuscript. All authors read,
- 576 edited, and approved the final manuscript.

577 FUNDING

- 578 This work was supported in part by National Institutes of Health grants R01DK110014,
- 579 P20CA252728, and U01AI22285.

580 DATA AVAILABILITY STATEMENT

- 581 Software for implementing the method described in this paper is publicly available on
- 582 GitHub at https://github.com/HIch1992/ARZIMM.

583

584

585 **REFERENCES**

- Faith, J.J., et al., *The long-term stability of the human gut microbiota*. Science, 2013.
 341(6141): p. 1237439.
- Jackson, M.A., et al., *Signatures of early frailty in the gut microbiota*. Genome Med, 2016.
 8(1): p. 8.
- Solution 3. Claesson, M.J., et al., *Gut microbiota composition correlates with diet and health in the elderly*. Nature, 2012. 488(7410): p. 178-84.

- Martinez, C., et al., Unstable composition of the fecal microbiota in ulcerative colitis during clinical remission. The American journal of gastroenterology, 2008. 103(3): p. 643.
- 5. Zuo, T. and S.C. Ng, *The gut microbiota in the pathogenesis and therapeutics of* 595 *inflammatory bowel disease*. Frontiers in microbiology, 2018. **9**.
- 596 6. Scanlan, P.D., et al., *Culture-independent analysis of the gut microbiota in colorectal* 597 *cancer and polyposis.* Environmental microbiology, 2008. **10**(3): p. 789-798.
- 598 7. Uronis, J.M., et al., Modulation of the intestinal microbiota alters colitis-associated
 599 colorectal cancer susceptibility. PloS one, 2009. 4(6): p. 6026.
- 600 8. Carroll, I.M., et al., *Alterations in composition and diversity of the intestinal microbiota in patients with diarrhea-predominant irritable bowel syndrome*. Neurogastroenterology & Motility, 2012. 24(6): p. 521-248.
- Maukonen, J., et al., *Prevalence and temporal stability of selected clostridial groups in irritable bowel syndrome in relation to predominant faecal bacteria*. Journal of Medical
 Microbiology, 2006. 55(5): p. 625-633.
- Woo, P.C., et al., *Then and now: use of 16S rDNA gene sequencing for bacterial identification and discovery of novel bacteria in clinical microbiology laboratories.* Clin
 Microbiol Infect, 2008. 14(10): p. 908-34.
- 609 11. Gilbert, J.A., et al., *Current understanding of the human microbiome*. Nat Med, 2018.
 610 24(4): p. 392-400.
- 611 12. Shankar, J., *Insights into study design and statistical analyses in translational microbiome* 612 *studies*. Ann Transl Med, 2017. 5(12): p. 249.
- Knight, R., et al., *Best practices for analysing microbiomes*. Nat Rev Microbiol, 2018. **16**(7): p. 410-422.
- 14. Nadkarni, M.A., et al., *Determination of bacterial load by real-time PCR using a broad- range (universal) probe and primers set.* Microbiology, 2002. 148(Pt 1): p. 257-266.
- Kim, J., J. Lim, and C. Lee, *Quantitative real-time PCR approaches for microbial community studies in wastewater treatment systems: applications and considerations.*Biotechnol Adv, 2013. 31(8): p. 1358-73.
- 620 16. Ott, S.J., et al., Quantification of intestinal bacterial populations by real-time PCR with a
 621 universal primer set and minor groove binder probes: a global approach to the enteric
 622 flora. J Clin Microbiol, 2004. 42(6): p. 2566-72.
- 623 17. Russell, S. and P. Norvig, Artificial intelligence: a modern approach. 2002.
- McGeachie, M.J., et al., *Longitudinal prediction of the infant gut microbiome with dynamic bayesian networks*. Scientific reports, 2016. 6(1): p. 1-11.
- Lugo-Martinez, J., et al., *Dynamic interaction network inference from longitudinal microbiome data*. Microbiome, 2019. 7(1): p. 1-14.
- Faust, K. and J. Raes, *Microbial interactions: from networks to models*. Nature Reviews
 Microbiology, 2012. 10(8): p. 538-550.
- 630 21. Gerber, G.K., *The dynamic microbiome*. FEBS letters, 2014. **588**(22): p. 4131-4139.
- 631 22. Mounier, J., et al., Assessment of the microbial diversity at the surface of Livarot cheese
 632 using culture-dependent and independent approaches. International journal of food
 633 microbiology, 2009. 133(1-2): p. 31-37.
- Marino, S., et al., *Mathematical modeling of primary succession of murine intestinal microbiota.* Proceedings of the National Academy of Sciences, 2014. 111(1): p. 439-444.
- 636 24. Dam, P., et al., *Dynamic models of the complex microbial metapopulation of lake mendota*.
- 637 NPJ systems biology and applications, 2016. **2**(1): p. 1-7.

- de Vos, M.G.J., et al., Interaction networks, ecological stability, and collective antibiotic
 tolerance in polymicrobial infections. Proceedings of the National Academy of Sciences,
 2017. 114(40): p. 10666-10671.
- Venturelli, O.S., et al., *Deciphering microbial interactions in synthetic human gut microbiome communities.* Molecular systems biology, 2018. 14(6): p. e8157.
- Fisher, C.K. and P. Mehta, *Identifying keystone species in the human gut microbiome from metagenomic timeseries using sparse linear regression*. PloS one, 2014. 9(7): p. e102451.
- Shaw, G.T.-W., Y.-Y. Pao, and D. Wang, *MetaMIS: a metagenomic microbial interaction simulator based on microbial community profiles.* BMC bioinformatics, 2016. 17(1): p. 1-12.
- 64829.Bucci, V., et al., MDSINE: Microbial Dynamical Systems INference Engine for649microbiome time-series analyses. Genome biology, 2016. 17(1): p. 1-17.
- 65030.Ives, A.R., et al., Estimating community stability and ecological interactions from time-651series data. Ecological monographs, 2003. 73(2): p. 301-30.
- 652 31. Carpenter, S.R., et al., *Early warnings of regime shifts: a whole-ecosystem experiment.*653 2011. **332**(6033): p. 1079-1082.
- Shade, A., et al., A meta-analysis of changes in bacterial and archaeal communities with *time*. 2013. 7(8): p. 1493-1506.
- 656 33. Chamberlain, G., *Multivariate regression models for panel data*. Journal of econometrics, 1982. 18(1): p. 5-46.
- 4. Ives, A.R., J.L. Klug, and K. Gross, *Stability and species richness in complex communities*.
 2000. 3(5): p. 399-411.
- Ker Hoef, J.M. and P.L. Boveng, *Quasi-Poisson vs. negative binomial regression: how should we model overdispersed count data?* Ecology, 2007. 88(11): p. 2766-2772.
- 662 36. Fokianos, K. and D. Tjøstheim, *Log-linear Poisson autoregression*. Journal of Multivariate
 663 Analysis, 2011. **102**(3): p. 563-578.
- 37. Douc, R., P. Doukhan, and E. Moulines, *Ergodicity of observation-driven time series models and consistency of the maximum likelihood estimator*. Stochastic Processes and
 their Applications, 2013. 123(7): p. 2620-2647.
- 667 38. Bucci, V., et al., *MDSINE: Microbial Dynamical Systems INference Engine for* 668 *microbiome time-series analyses.* Genome biology, 2016. **17**(1): p. 121.
- 669 39. Carroll, S.S. and N. Cressie, *Spatial modeling of snow water equivalent using covariances*670 *estimated from spatial and geomorphic attributes.* Journal of Hydrology, 1997. 190(1-2):
 671 p. 42-59.
- 40. Liesenfeld, R., I. Nolte, and W. Pohlmeier, *Modelling financial transaction price movements: a dynamic integer count data model.* Empirical Economics, 2006. **30**(4): p.
 795-825.
- 41. Tkacz, A., M. Hortala, and P.S. Poole, *Absolute quantitation of microbiota abundance in environmental samples*. Microbiome, 2018. 6(1): p. 110.
- 42. Czado, C., T. Gneiting, and L. Held, *Predictive model assessment for count data*.
 Biometrics, 2009. 65(4): p. 1254-1261.
- 43. Stein, R.R., et al., *Ecological modeling from time-series inference: insight into dynamics and stability of intestinal microbiota.* PLoS computational biology, 2013. 9(12): p.
 1003388.
- 682 44. Gloor, G.B., et al., *Microbiome Datasets Are Compositional: And This Is Not Optional.*683 Frontiers in Microbiology, 2017. 8: p. 2224.

- 45. Dannemiller, K.C., et al., Combining real-time PCR and next-generation DNA sequencing
 to provide quantitative comparisons of fungal aerosol populations. Atmospheric
 environment, 2014. 84: p. 113-121.
- 687 46. Bucci, V., et al., *MDSINE: Microbial Dynamical Systems INference Engine for* 688 *microbiome time-series analyses.* 2016. **17**(1): p. 1-17.
- 47. Stein, R.R., et al., *Ecological modeling from time-series inference: insight into dynamics and stability of intestinal microbiota*. 2013. 9(12): p. e1003388.
- 48. Props, R., et al., *Absolute quantification of microbial taxon abundances*. The ISME journal,
 2017. 11(2): p. 584-587.
- 49. Tkacz, A., M. Hortala, and P.S. Poole, *Absolute quantitation of microbiota abundance in environmental samples*. Microbiome, 2018. 6(1): p. 1-13.
- 50. Xia, Y., J. Sun, and D.-G. Chen, *Statistical analysis of microbiome data with R*. Vol. 847.
 2018: Springer.
- 51. Zhang, X., et al., *Negative binomial mixed models for analyzing longitudinal microbiome data*. 2018. 9: p. 1683.
- Ratzke, C., J. Barrere, and J. Gore, *Strength of species interactions determines biodiversity and stability in microbial communities.* bioRxiv, 2019: p. 671008.
- Figure 53. Hu, J., et al., *Joint modeling of zero-inflated longitudinal proportions and time-to-event data with application to a gut microbiome study.* bioRxiv, 2020: p. 2020.12.10.419945.
- 70354.Wang, C., et al., Microbial trend analysis for common dynamic trend, group comparison704and classification in longitudinal microbiome study. bioRxiv, 2020: p. 2020.01.30.926824.

705

706

Table 1: Simulation results for all settings under scenario 1 and 4 Poisson refers to the penalized Poisson autoregression model and MAR refers to penalized log-normal multivariate autoregression model. The reported value is median (IQR) of mean normalized squared error score (MNSES) calculated over 500 simulations for each setting. *N* refers to the number of subjects, and *T* refers to the number of time points. Scenarios 2 and 3 are deferred to Supplementary Material.

Met	hods		ARZIMM			Poisson	•		MAR	
Effect size		High	Median	Low	High	Median	Low	High	Median	Low
Scena	rio 1									
Ν	Т	Median (IQR)								
20	10	0.98	0.98	0.98	1.00	0.99	1.00	47	50	52
		(0.97-0.99)	(0.97-0.99)	(0.97-0.99)	(0.99-1.01)	(0.984-1.00)	(0.99-1.00)	(33-77)	(35-80)	(37-80)
50	20	0.99	0.99	0.99	1.00	1.00	1.00	123	115	114
		(0.99-1.00)	(0.99-1.00)	(0.99-1.00)	(1.00-1.01)	(1.00-1.00)	(1.00-1.00)	(86-192)	(78-187)	(80-177)
Scena	rio 4									
Ν	Т	Median (IQR)								
20	10	0.95	0.92	0.91	30.59	18.87	18.46	30071.82	29390	22435
		(0.87-2.30)	(0.86-1.10)	(0.86-1.02)	(21.90-41.51)	(15.26-21.95)	(14.77-21.80)	(8984-133153)	(13929-77371)	(10251-50171)
50	20	1.09	0.92	0.85	40.31	31.08	30.30	211141	110656	93579
		(1.05-1.20)	(0.90-0.93)	(0.85-0.86)	(36.80-43.63)	(30.25-31.76)	(29.65-30.95)	(118860-473551)	(80809-202068)	(66942-167227)

Azithromycin	Control
7	4
9	9
49	45
125	105
73	45
30	29
17	14
5	17
5.21	5.19
0.32	0.11
	7 9 49 125 73 30 17 5 5 5.21

Table 2: The characteristics of networks.

FIGURE LEGENDS

Figure 1: Schematic of the evolution of microbial community states in response to external **perturbation.** External perturbation (blue arrows) can affect microbial community composition (shown in a pie chart), defined as a community state. For each state, the ball-in-basin diagram portrays stability measured by the variance in the stationary distribution of the location of the ball. White arrows indicate the reaction of microbial community to the perturbation.

Figure 2: Graphical representation of ARZIMM model and analytic techniques.

Figure 3: Simulation results of variable selection performance. Poisson refers to the penalized Poisson auto-regression model and MAR refers to penalized log-normal multivariate auto-regression model. MDSINE refers to the method with extended generalized Lotka-Volterra (gLV) equations using a Bayesian algorithm. Mean (and 95% confidence interval) of false positive and true positive rates are reported for 500 simulations with 50 subjects and 20 time points in four scenario: (A) no zero-inflated structure and no heterogeneity, (B) heterogeneity but no zero-inflated structure, (C) zero-inflated structure but no heterogeneity, and (D) both zero-inflated structure and heterogeneity.

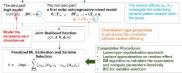
Figure 4: MIME study microbiome data. (A) Difference between relative abundances (top panel) and absolute abundances based on qPCR (bottom panel) of dominant genera in XX fecal

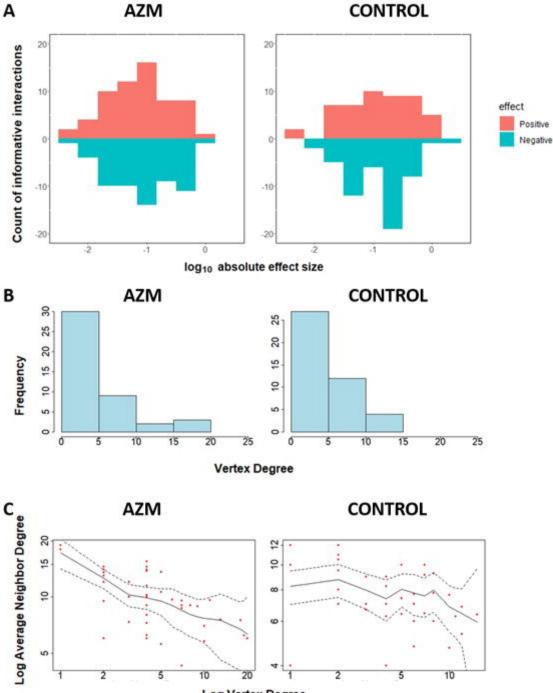
samples obtained from 21 subjects (block) at 7–9 time points (x-axis) each. (B) Distribution of absolute abundances of two representative genera from the MIME study, shown in the left and right panels, respectively. For each genus, the absolute abundance is fitted with a log-normal distribution (red line) or a two-part distribution: a zero part (dark green line shown in right panel) and a non-zero part fitted with an over-dispersion Poisson distribution (blue line).

Figure 5: Interaction network. Estimated interaction network for: (A) azithromycin (azm), and (B) control groups, displaying (1) all selected interactions, (2) interactions with $|\hat{B}_{mj}| \ge 0.1$, (3) interactions with $|\hat{B}_{mj}| \ge 0.25$, and (4) interactions with $|\hat{B}_{mj}| \ge 0.5$. Each node represents a taxon at the genus level, the size of which shows the degree of that taxa and the color of which shows the phylogenetic Order level for each taxon. Each edge with arrow represents an interaction effect, the width of which represents the absolute effect size on a \log_{10} scale, with the color showing a positive (orange) or negative (blue) effect.

Figure 6: Characteristics of estimated interactions. (A) The effect size of estimated informative interactions, wherein the x-axis represents the log₁₀ scaled absolute effect size, the y-axis represents the count of informative interactions, and the colors represent the positive or negative effects. (B) Histogram of vertex degree, wherein given a vertex, vertex degree is defined as the counts of edges upon the vertex. (C) The average neighbor degree (y-axis) versus vertex degree on a log-log scale (x-axis). The average neighbor degree is the average number of a given taxon's neighbor vertices' degrees. Dotted lines represent 95% confidence limits.

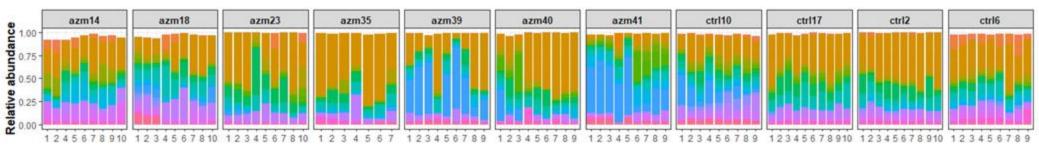
ARZIMM: An autoregressive zero-inflated mixed model

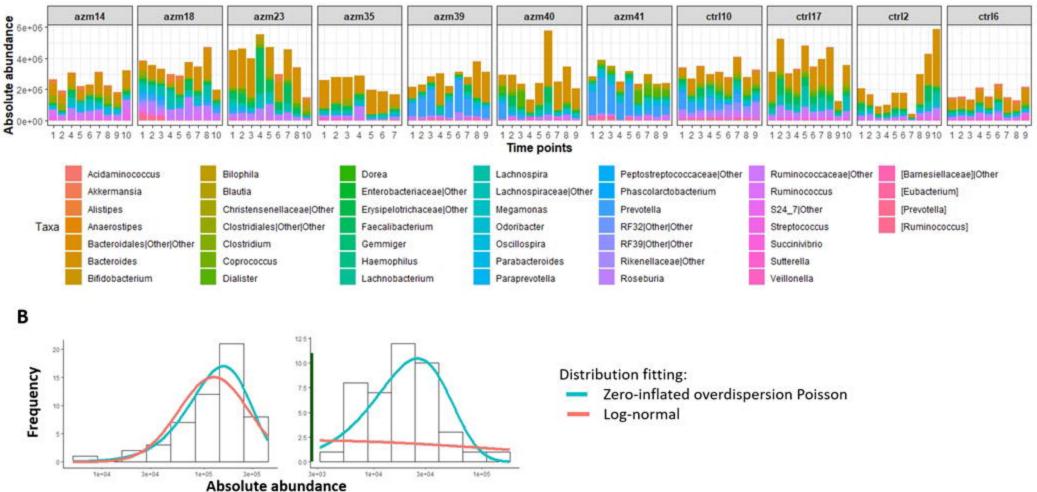


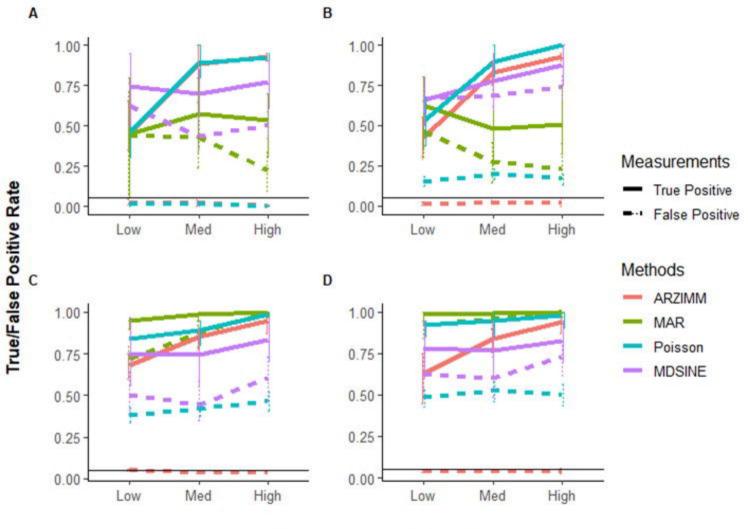


Log Vertex Degree

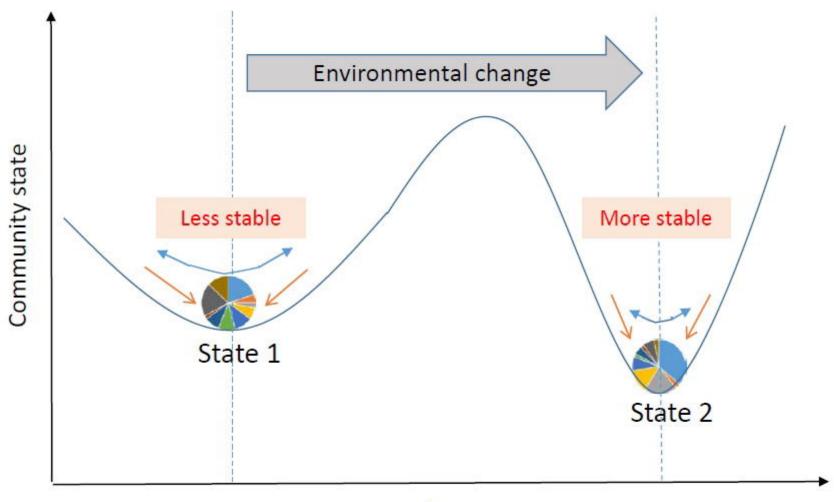




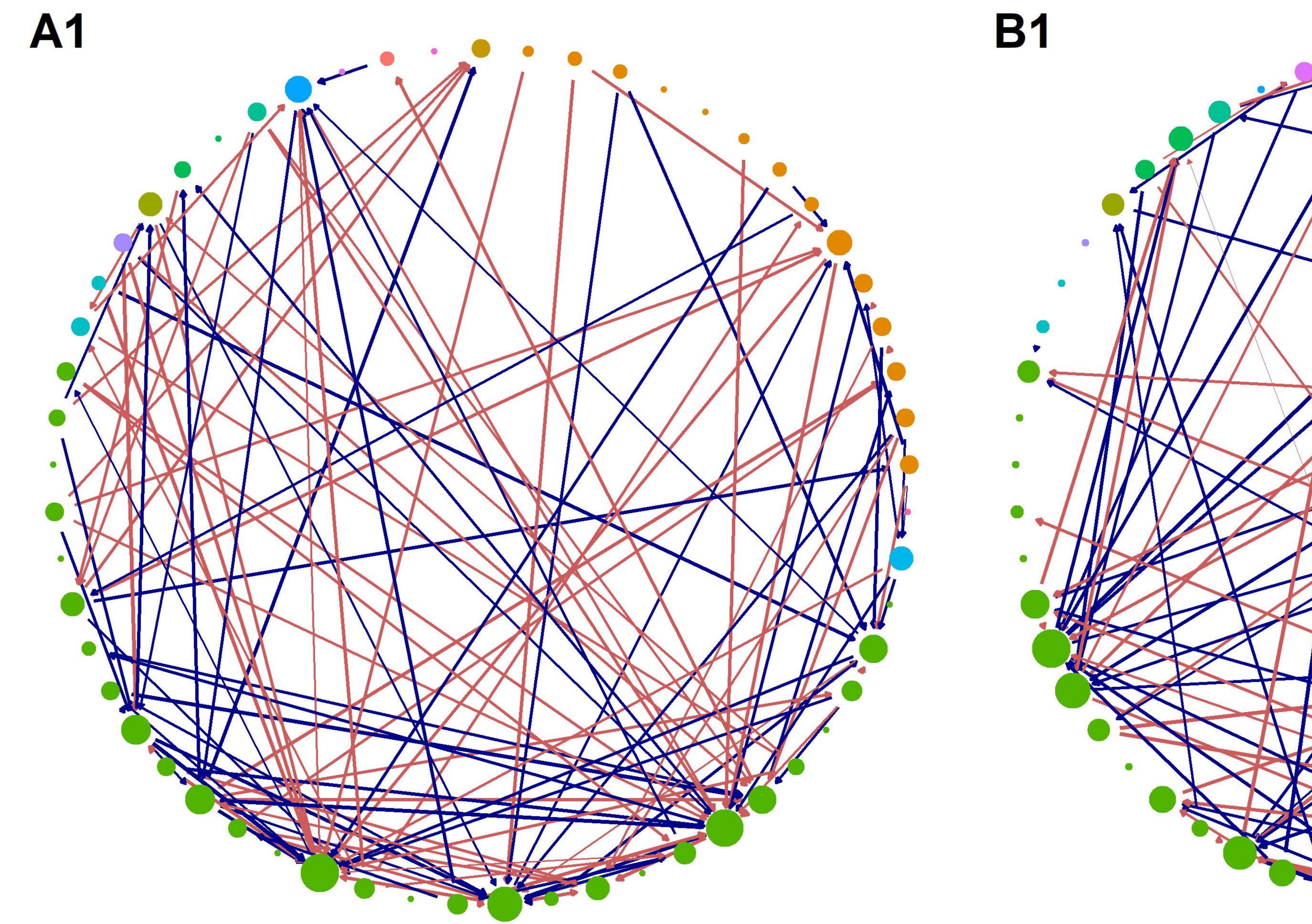


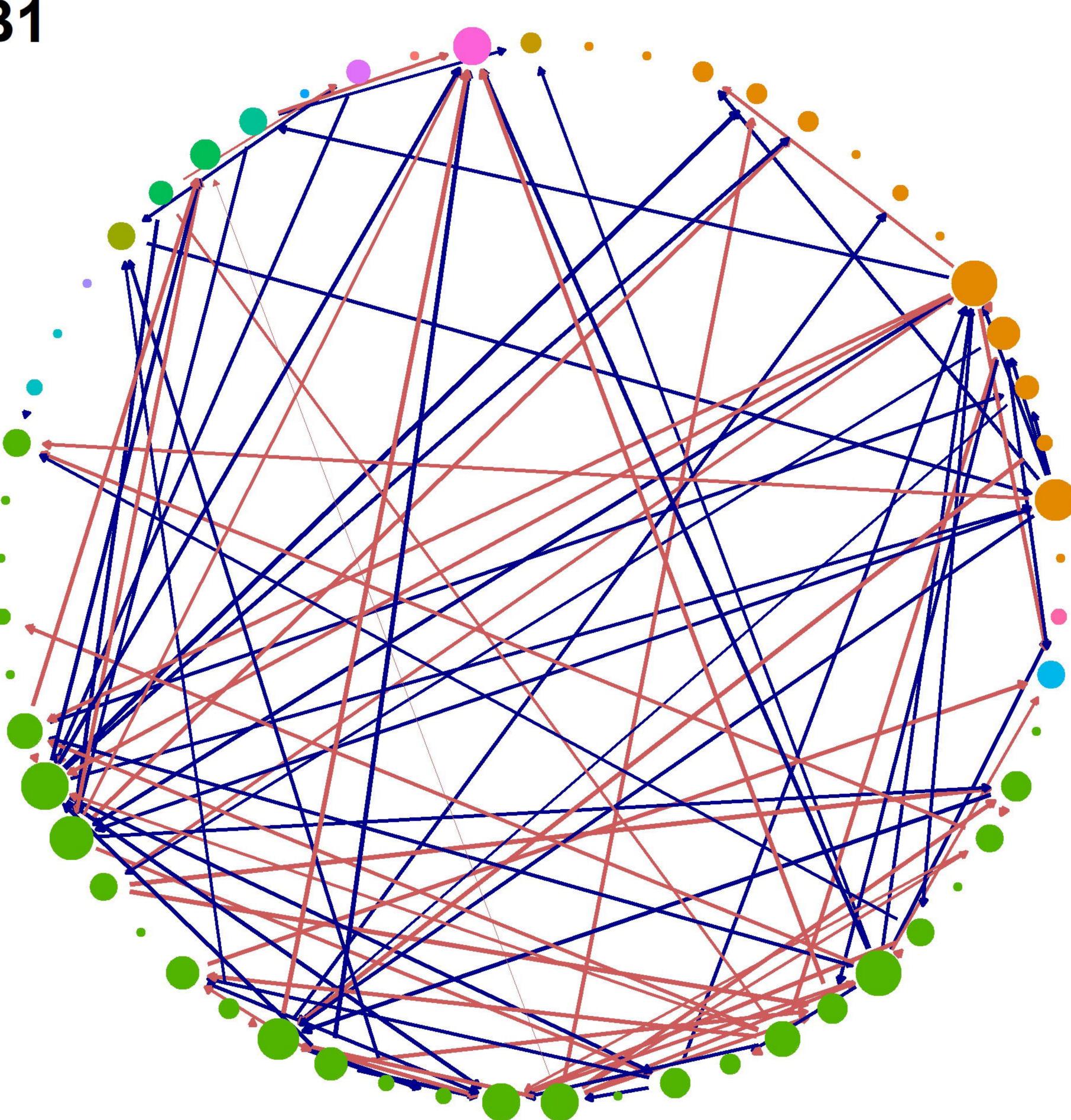


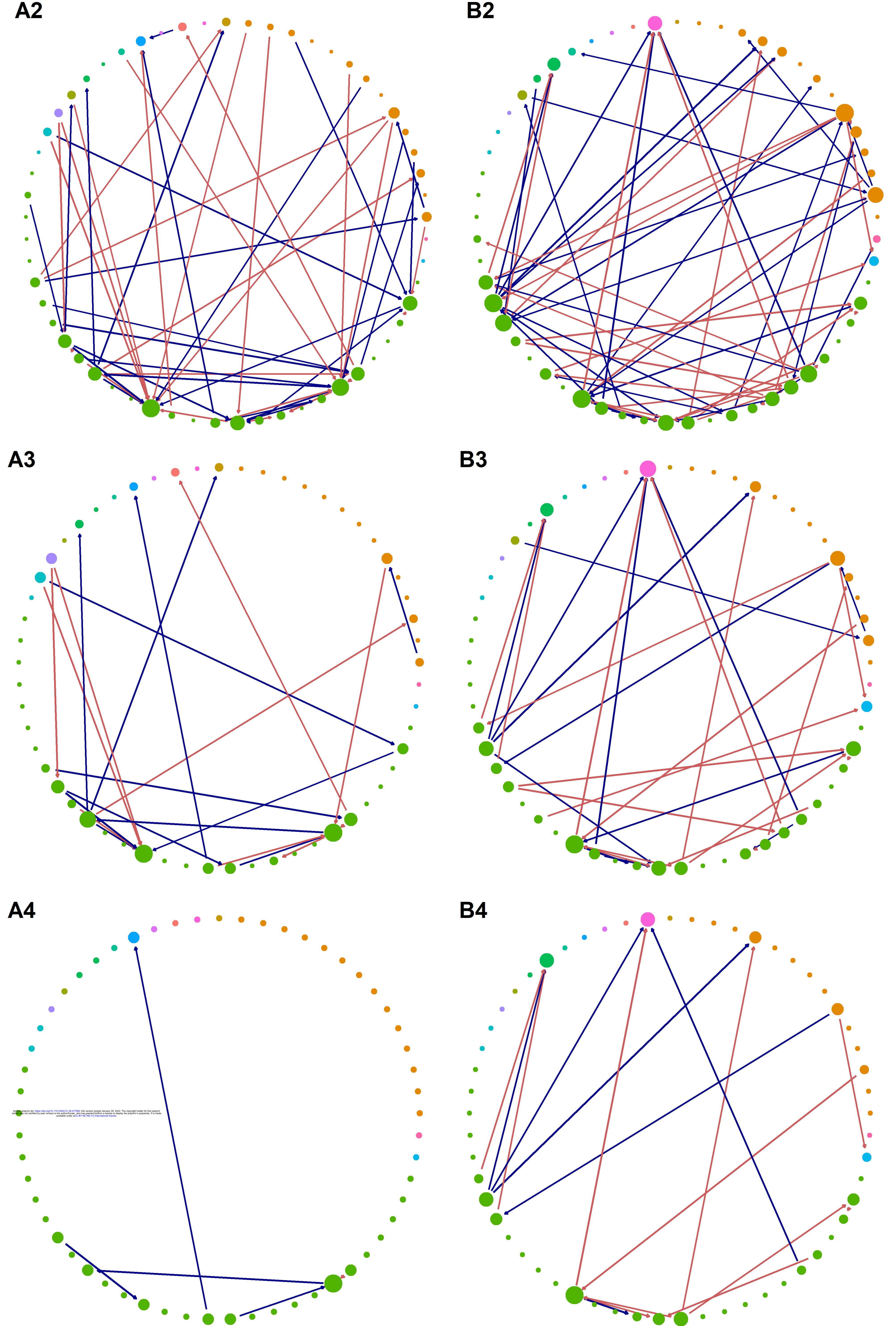
Mean absolute effect size

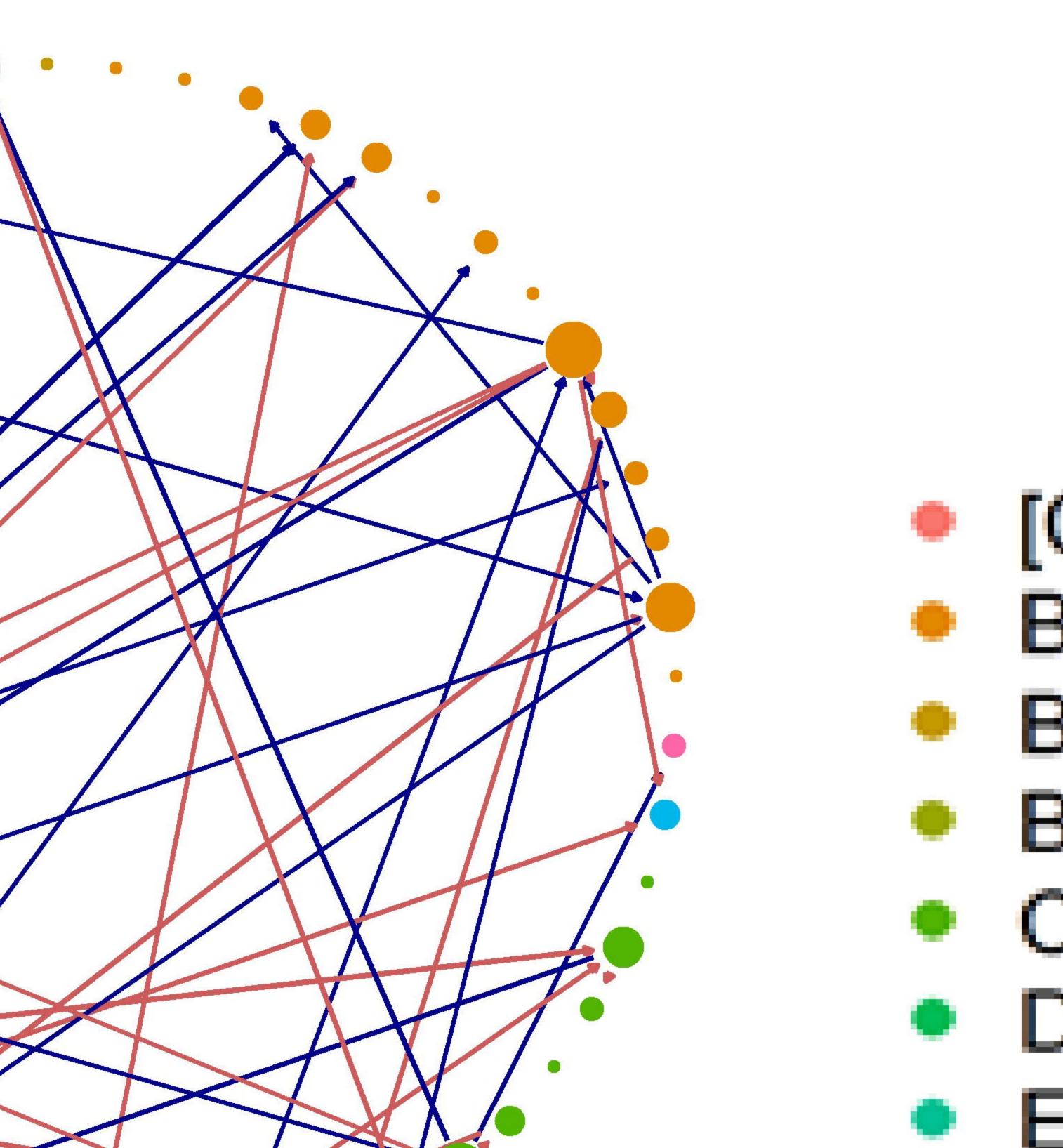


Conditions









Order

- [Cerasicoccales]
- Bacteroidales
- Bifidobacteriales
- Burkholderiales
- Clostridiales
- Desulfovibrionales
- Enterobacteriales
- Erysipelotrichales
- Lactobacillales
- Pasteurellales
- **RF32**
- **RF39**
- Verrucomicrobiales
- YS2