1	Generating counterfactual explanations of
2	tumor spatial proteomes to discover
3	therapeutic strategies for enhancing immune
4	infiltration
5 6	Zitong Jerry Wang <sup>1*</sup> , Alexander M. Xu <sup>2</sup> , Aman Bhargava <sup>1</sup> and Matt W. Thomson <sup>1*</sup>
7	<sup>1</sup> Division of Biology and Biological Engineering, California
8	Institute of Technology, 1200 E California Blvd, Pasadena, 91125, CA, USA.
9	<sup>2</sup> Samuel Oschin Comprehensive Cancer Institute, Cedars-Sinai
10 11	Medical Center, 8700 Beverly Blvd, Los Angeles, 90048, CA, USA.
12 13	*Corresponding author(s). E-mail(s): zwang2@caltech.edu; mthomson@caltech.edu;
14	Abstract
15	Immunotherapies can halt or slow down cancer progression by activat-
16	ing either endogenous or engineered T cells to detect and kill cancer
17	cells. For immunotherapies to be effective, T cells must be able to infil-
18 19	trate the tumor microenvironment. However, many solid tumors resist T-cell infiltration, challenging the efficacy of current therapies. Here,
20	we introduce Morpheus, an integrated deep learning framework that
21	takes large scale spatial omics profiles of patient tumors, and com-
22	bines a formulation of T-cell infiltration prediction as a self-supervised
23	machine learning problem with a counterfactual optimization strat-
24	egy to generate minimal tumor perturbations predicted to boost T-cell infiltration. We applied our framework to 368 metastatic melanoma
25 26	and colorectal cancer (with liver metastases) samples assayed using
27	40-plex imaging mass cytometry, discovering cohort-dependent, combi-
28	natorial perturbations, involving CXCL9, CXCL10, CCL22 and CCL18
29	for melanoma and CXCR4, PD-1, PD-L1 and CYR61 for colorec-
30	tal cancer, predicted to support T-cell infiltration across large patient

31 32 cohorts. Our work presents a paradigm for counterfactual-based prediction and design of cancer therapeutics using spatial omics data.

## 33 Introduction

The immune composition of the tumor microenvironment (TME) plays 34 a crucial role in determining patient prognosis and response to cancer 35 immunotherapies [1-3]. Immunotherapies that alter the immune composition 36 using transplanted or engineered immune cells (chimeric antigen receptor T 37 cell therapy) or remove immunosuppressive signaling (checkpoint inhibitors) 38 have shown exciting results in relapsed and refractory tumors in hematolog-39 ical cancers and some solid tumors. However, effective therapeutic strategies 40 for most solid tumors remain limited [4-6]. The TME is a complex mixture of 41 immune cells, including T cells, B cells, natural killer cells, and macrophages, 42 as well as stromal cells and tumor cells [1]. The interactions between these 43 cells can either promote or suppress tumor growth and progression, and ulti-44 mately impact patient outcomes. For example, high levels of tumor-infiltrating 45 lymphocytes (TILs) in the TME are associated with improved prognosis and 46 response to immunotherapy across multiple cancer types [7, 8]. Conversely, 47 an immunosuppressive TME characterized by low levels of TILs is associated 48 with poor prognosis and reduced response to immunotherapy [9]. Durable, 49 long-term clinical response of T-cell-based immunotherapies are often con-50 strained by a lack of T-cell infiltration into the tumor, as seen in classically 51 "cold" tumors such as triple-negative breast cancer or pancreatic cancer, which 52 have seen little benefit from immunotherapy [10-12]. The precise cellular and 53 molecular factors that limit T-cell infiltration into tumors is an open question. 54 Spatial omics technologies capture the spatial organization of cells and 55 molecular signals in intact human tumors with unprecedented molecular detail, 56 revealing the relationship between localization of different cell types and tens 57 to thousands of molecular signals [13]. T-cell infiltration is modulated by 58 a rich array of signals within the tumor microenvironment (TME) such as 59 chemokines, adhesion molecules, tumor antigens, immune checkpoints, and 60 their cognate receptors [14]. Recent advances in *in situ* molecular profiling 61 techniques, including spatial transcriptomic [15, 16] and proteomic [17, 18] 62 methods, simultaneously capture the spatial relationship of tens to thousands 63 of molecular signals and T cell localization in intact human tumors with 64 micron-scale resolution. Imaging mass cytometry (IMC) is one such technol-65 ogy that uses metal-labeled antibodies to enable simultaneous detection of up 66 to 40 antigens and transcripts in intact tissue [17]. 67

Recent work on computational methods as applied to multiplexed tumor images have primarily focused on predicting patient-level phenotypes such as survival, by identifying spatial motifs from tumor microenvironments [19–22].

These methods have generated valuable insights into how the complex compo-71 sition of TMEs influences patient prognosis and treatment response, but they 72 fall short of generating concrete, testable hypotheses for the apeutic interven-73 tions that may improve patient outcomes. Given the prognostic significance of 74 T-cell infiltration into tumors, we need computational tools that can predict 75 immune cell localization from environmental signals and systematically gener-76 ate specific, feasible tumor perturbations that are predicted to alter the TME 77 to improve patient outcomes. 78

Counterfactual explanations (CFEs) can provide important insight in 79 image analysis applications [23], but have not been applied to multiplexed 80 imaging data. Traditionally, CFEs help clarify machine learning model deci-81 sions by exploring hypothetical scenarios, showing how the model's interpre-82 tation would change if a feature in an image were altered slightly [24]. For 83 instance, slight pixel intensity variations or minor edge alterations in a tumor's 84 appearance on an X-ray might lead a diagnostic model to classify the scan 85 differently. Numerous CFE algorithms exist to elucidate a model's decision 86 boundaries and shed light on its sensitivity to specific image features [25]. In 87 multiplexed tissue images where each pixel captures detailed molecular infor-88 mation, variations in pixel intensity directly correspond to specific molecular 89 interventions. Thus, spatial omics data enables the extension of CFEs from 90 understanding to predicting actionable interventions. 91

In this work, we introduce Morpheus, an integrated deep learning frame-92 work that first leverages large scale spatial omics profiles of patient tumors to 93 formulate T-cell infiltration prediction as a self-supervised machine learning 94 (ML) problem, and combines this prediction task with counterfactual opti-95 mization to propose tumor perturbations that are predicted to boost T-cell 96 infiltration. Specifically, we train a convolutional neural network to predict T-97 cell infiltration using spatial maps of the TME provided by IMC. We then apply 98 a gradient-based counterfactual generation strategy to the infiltration neural 99 network to compute changes to the signaling molecule levels that increase pre-100 dicted T-cell abundance. We apply Morpheus to melanoma [26] and colorectal 101 cancer (CRC) with liver metastases [27] to discover tumor perturbations that 102 are predicted to support T cell infiltration in tens to hundreds of patients. 103 We provide further validation of ML-based T-cell infiltration prediction using 104 an additional breast cancer data set [28]. For patients with melanoma, Mor-105 pheus predicts combinatorial perturbation to the CXCL9, CXCL10, CCL22 106 and CCL18 levels can convert immune-excluded tumors to immune-inflamed 107 in a cohort of 69 patients. For CRC liver metastasis, Morpheus discovered 108 two cohort-dependent therapeutic strategies consisting of blocking different 109 subsets of CXCR4, PD-1, PD-L1 and CYR61 that are predicted to improve 110 T-cell infiltration in a cohort of 30 patients. Our work provides a paradigm 111 for counterfactual-based prediction and design of cancer therapeutics based on 112 classification of immune system activity in spatial omics data. 113

## 114 **Results**

#### <sup>115</sup> Counterfactual optimization for therapeutic prediction

The general logic of Morpheus (Figure 1A) is to first train, in a self-supervised 116 manner, a classifier to predict the presence of CD8+ T cells from multiplexed 117 tissue images (Figure 1B). Then we compute counterfactual instances of the 118 data by performing gradient descent on the input image, allowing us to dis-119 cover perturbations to the tumor image that increases the classifier's predicted 120 likelihood of CD8+ T cells being present (Figure 1C). The altered image rep-121 resents a perturbation of the TME predicted to improve T-cell infiltration. We 122 mask CD8+ T cells from all images to prevent the classifier from simply mem-123 orizing T-cell expression patterns, guiding it instead to learn environmental 124 features indicative of T-cell presence. 125

We leverage IMC profiles of human tumors to train a classifier to predict 126 the spatial distribution of CD8+ T cell in a self-supervised manner. Consider 127 a set of images  $\{I^{(i)}\}$ , obtained by dividing IMC profiles of tumor sections 128 into local patches of tissue signaling environments, where  $I^{(i)} \in \mathbb{R}^{l \times w \times c}$  is an 129 array with l and w denoting the pixel length and width of the image and c130 denoting the number of molecular channels in the images (Figure 1B). Each 131 image shows the level of c proteins across all cells within a small patch of 132 tissue. From patch  $I^{(i)}$ , we obtain a binary label  $s^{(i)}$  indicating the presence 133 and absence of CD8+ T cells in the patch and a masked copy  $x^{(i)}$  with all 134 signals originating from CD8+ T cells removed (see Methods). The task for the 135 model f is to classify whether T cells are present  $(s^{(i)} = 1)$  or absent  $(s^{(i)} = 0)$ 136 in image  $I^{(i)}$  using only its masked copy  $x^{(i)}$ . Specifically,  $f(x^{(i)}) \in [0, 1]$  is the 137 predicted probability of T cells, and then we apply a classification threshold 138 p to convert this probability to a predicted label  $\hat{s}^{(i)} \in \{0,1\}$ . Since we obtain 139 the image label  $s^{(i)}$  from the image  $I^{(i)}$  itself by unsupervised clustering of 140 individual cells, our overall task is inherently self-supervised. 141

Given a set of image patches, we train a model f to minimize the following T cell prediction loss, also known as the binary cross entropy (BCE) loss,

$$L = -\frac{1}{N} \sum_{i=1}^{N} \left[ s^{(i)} \log\left(\hat{s}^{(i)}\right) + \left(1 - s^{(i)}\right) \log\left(1 - \hat{s}^{(i)}\right) \right], \tag{1}$$

where

$$\hat{s}^{(i)} = \begin{cases} 1 & \text{if } f(x^{(i)}) \ge p \\ 0 & \text{if } f(x^{(i)}) 
(2)$$

and p is the classification threshold. We select p by minimizing the following root mean squared error (RMSE) on a separate set of tissue sections  $\Omega$ ,

$$RMSE^{2} = \frac{1}{|\Omega|} \sum_{j \in \Omega} \left| \frac{1}{N_{j}} \sum_{i=1}^{N_{j}} s^{(i)} - \frac{1}{N_{j}} \sum_{i=1}^{N_{j}} \hat{s}^{(i)} \right|^{2}.$$
 (3)

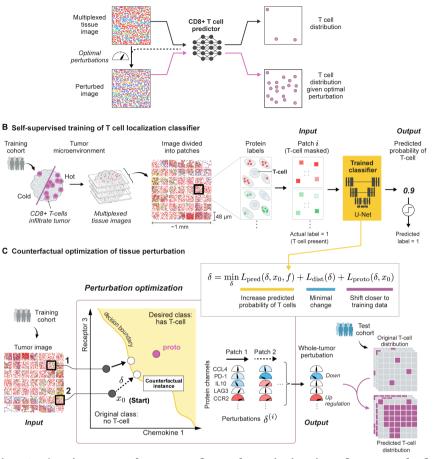


Fig. 1: An integrated counterfactual optimization framework for discovering therapeutic strategies predicted to drive CD8+ T cell infiltration in human tumors. (A) Overview of the Morpheus framework, which consists of first (B) training a neural network classifier to predict the presence of CD8+ T cells from multiplexed tissue images where CD8+ T cells are masked. (C) The trained classifier is then used to compute an optimal perturbation vector  $\delta^{(i)}$  per patch by jointly minimizing three loss terms ( $L_{\text{pred}}$ ,  $L_{\text{dist}}, L_{\text{proto}}$ ). The perturbation  $\delta^{(i)}$  represents a strategy for altering the level of a small number of signaling molecules in patch  $x_0^{(i)}$  in a way that increases the probability of T cell presence as predicted by the classifier. The optimization also favors perturbations that shift the image patch to be more similar to its nearest T-cell patches in the training data, shown as proto. Each perturbation corresponds to adjusting the relative intensity of each imaging channel. Taking the median across all perturbations produces a whole-tumor perturbation strategy, which we assess by perturbing in silico tumor images from a test patient cohort and examining the predicted T cell distribution after perturbation.

#### A Overview of Morpheus: a counterfactual optimization framework

<sup>144</sup> The RMSE is a measure of the differences between the observed and pre-<sup>145</sup> dicted proportions of T cell patches in a tissue section averaged across a set of <sup>146</sup> tissues  $\Omega$ , which we take to be the validation set.

We evaluated the performance of various classifiers, including both tradi-147 tional convolutional neural networks (CNNs) and vision transformers. In all 148 cases, we observed similar performance (Table S3). We settled on a U-Net 149 architecture because of ease of extension of the model to multichannel data 150 sets. Our U-Net classifier consists of a standard U-Net architecture [29] and 151 a fully-connected layer with softmax activation (Methods). To increase the 152 number of samples available for training, we take advantage of the spatial het-153 erogeneity of TMEs and divide each tissue image into  $48 \, \mu m \times 48 \, \mu m$  patches 154 upon which the classifier is trained to predict T cell presence (Methods). 155

Using our trained classifier and IMC images of tumors, we employ a counterfactual optimization method to predict tumor perturbations that enhance CD8+ T cell infiltration (Figure 1C). For each image patch  $x_0^{(i)}$  lacking CD8+ T cell, our optimization algorithm searches for a perturbation  $\delta^{(i)}$  such that our classifier f predicts the perturbed patch  $x_p^{(i)} = x_0^{(i)} + \delta^{(i)}$  as having T cells, hence  $x_p^{(i)}$  is referred to as a counterfactual instance. Ideally, we also want our perturbation to be minimal in that it only requires targeting a small number of molecule, and realistic in that the counterfactual instance is not far from image patches in our training data so we can be more confident of the model's prediction. We can obtain a perturbation  $\delta^{(i)}$  with these desired properties by solving the following optimization problem adopted from [30],

$$\delta^{(i)} = \min_{\delta} L_{\text{pred}}(x_0^{(i)}, \delta) + L_{\text{dist}}(\delta) + L_{\text{proto}}(x_0^{(i)}, \delta), \tag{4}$$

such that

$$L_{\text{pred}}(x_0^{(i)}, \delta) = c \max(-f(x_0^{(i)} + \delta), -p),$$
  

$$L_{\text{dist}}(\delta) = \beta \|\delta\|_1 + \|\delta\|_2^2,$$
  

$$L_{\text{proto}}(x_0^{(i)}, \delta) = \theta \|x_0^{(i)} + \delta - \text{proto}^{(i)}\|_2^2$$
(5)

where  $\delta^{(i)}$  is a 3D tensor that describes perturbation made to each pixel of the patch.

The three loss terms in Equation (4) each correspond to a desirable prop-158 erty of the perturbation we aim to discover. The term  $L_{pred}$  encourages validity, 159 in that the perturbation increases the classifier's predicted probability of T 160 cells to be larger than p, so the network will predict the perturbed tissue patch 161 as having T cells when it previously did not contain T cells. Next, the term 162  $L_{\rm dist}$  encourages sparsity, in that the perturbation does not require making 163 many changes to the TME, by minimizing the distance between the original patch  $x_0^{(i)}$  and the perturbed patch  $x_p^{(i)} = x_0^{(i)} + \delta$  using elastic net regularization. Lastly, the term proto<sup>(i)</sup> in the expression for  $L_{\text{proto}}$  refers to the nearest 164 165 166 neighbour of  $x_0^{(i)}$  among all patches in the training set that are classified as 167

having T cells (see Methods). Thus the term  $L_{\text{proto}}$  explicitly guides the perturbed image  $x_{\text{p}}^{(i)}$  to lie close to the data manifold defined by our training set, making perturbed patches appear similar to what has been observed in TMEs infiltrated by T cells.

Since drug treatments cannot act at the spatial resolution of individual micron-scale pixels, we constrain our search space to only perturbations that affect all cells in the image uniformly. Specifically, we only search for perturbations that change the level of any molecule by the same relative amount across all cells in an image. We incorporate this constraint by defining  $\delta^{(i)}$  in the following way,

$$\delta^{(i)} = \gamma^{(i)} \odot_3 x_0^{(i)},\tag{6}$$

where  $\gamma^{(i)} \in \mathbb{R}^c$  defines a single factor for each channel in the image and the 172 circled dot operator represent channel-wise multiplication, so that within each 173 channel, the scaling factor is constant across the spatial dimensions of the 174 image. In practice, we directly optimize for  $\gamma^{(i)}$ , where  $\gamma^{(i)}_i$  can be interpreted 175 as the relative change to the mean intensity of the j-th channel. However, 176 given our classifier does have fine spatial resolution, we can search for targeted 177 therapies such as perturbing only a specific cell type or restricting the per-178 turbation to specific tissue locations by changing Equation (6) to match these 179 different types of perturbation. 180

Taken together, our algorithm obtains an altered image predicted to contain T cells from an original image which lacks T cells, by minimally perturbing the original image in the direction of the nearest training patch containing T cells until the classifier predicts the perturbed image to contain T cells. Since our strategy may find different perturbations for different tumor patches, we reduce the set of patch-wise perturbations  $\{\delta^{(i)}\}_i$  to a whole-tumor perturbation by taking the median across the entire set.

## <sup>188</sup> Convolutional neural networks predict T-cell distribution

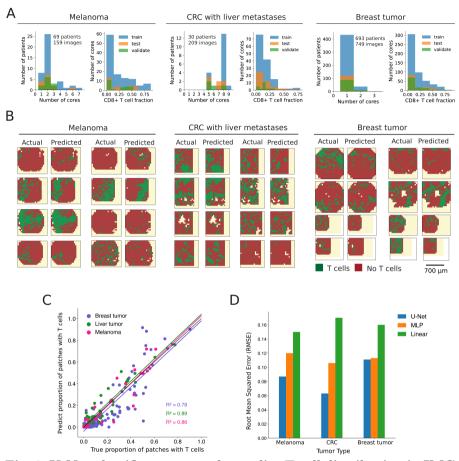


Fig. 2: U-Net classifiers accurately predict T cell distribution in IMC images of melanoma, metastatic liver, and breast tumor. (A) Histograms showing the distribution of tumor cores per patient and CD8+ T cell fractions per core across all three data sets and data splits. (B) Predicted and actual T cell distribution of tissue sections from test cohorts in melanoma, liver tumor, and breast tumor data set. (C) Predicted and true proportion of patches with T cells within a tissue section, each dot corresponds to a tissue section, diagonal black line indicates perfect prediction. (D) The RMSE (Equation (3)) across all (test) tissue sections for three different classes of models.

<sup>189</sup> We applied Morpheus to two publicly available IMC data sets of tumors from

<sup>190</sup> patients with metastatic melanoma [26] and colorectal cancer (CRC) with <sup>191</sup> liver metastases [27] (Figure 2A). We validate the infiltration prediction on an additional breast cancer data set [28]. While this breast cancer data focuses
on cell type markers over functional modulators of T-cell infiltration, making
it unsuitable for therapeutic prediction, it serves to further validate our MLbased prediction of T-cell infiltration.

The melanoma data set [26] was obtained by IMC imaging of 159 tumor 196 cores from 69 patients with stage III or IV metastatic melanoma. Each tis-197 sue was imaged across 39 molecular channels, consisting of markers for tumor, 198 immune, and stromal cells, as well as 11 different chemokines (RNA) (Meth-199 ods). The CRC data set [27] consists of 209 tissue sections taken from 30 200 patients imaged across 42 channels, including 60 sections from primary CRC 201 tumors, 89 sections CRC metastases to the liver and 60 "healthy" liver sections 202 obtained away from the metastases (Methods). The breast cancer data set [28] 203 was obtained by IMC imaging of 749 breast tumor cores from 693 patients. 204 The tissues were imaged across 37 channels, consisting of markers for tumor, 205 lymphoid, myeloid and stromal cells (Methods). 206

For each of the three tumor data sets, we trained a separate U-Net clas-207 sifier that effectively predicts CD8+ T cell infiltration level in unseen tumor 208 sections (Methods). The two classifiers trained on melanoma and CRC data 209 sets achieved the best performance with an AUROC of 0.77 and 0.8 respec-210 tively, whereas the classifier trained on breast tumors achieved a AUROC of 211 0.71 (Table S2). Figure 2B shows examples of actual and predicted T cell 212 distributions in tumor sections. For each tissue section of a cancer type, the pre-213 dictions were obtained by applying the corresponding U-Net classifier to each 214 image patch independently. By visual inspection, our classifiers consistently 215 captures the general distribution of T cells. Comparing the true proportion of 216 T-cell patches in a tissue section against our predicted proportion also shows 217 strong agreement (Figure 2C). The true proportion of patches with T cells 218 is calculated by dividing the number of patches within a tissue section that 219 contain CD8+ T cells by the total number of patches within that section. 220 We quantify the performance of our U-Nets on the entire test data set using 221 the RMSE (Equation (3)), which represents the mean difference between our 222 predicted proportion and the true proportion per tumor section (Figure 2D). 223 Our classifiers performs well on liver tumor and melanoma, achieving a RMSE 224 of only 6% and 8% respectively and a relatively lower performance of 11%225 on breast tumor. Taken together, these results suggest that our classifier can 226 accurately predict the T cell infiltration status of multiple tumor types. 227

In order to gain insight into the relative importance of non-linearity and 228 spatial information in the performance of the U-Net on the T cell clasification 229 task, we compared the U-nets' performance to a logistic regression model (LR) 230 and a multi-layer perceptron (MLP). Both the LR and MLP model are given 231 only mean channel intensities as input, so neither have explicit spatial infor-232 mation. Furthermore, the LR model is a linear model with a threshold whereas 233 the MLP is a non-linear model. Figure 2D shows that across all three cancer 234 data sets, the MLP classifier consistently outperforms the logistic regression 235 model, reducing RMSE by 20 - 40% to suggest that there are significant non-236 linear interactions between different molecular features in terms of their effect 237

on T cell localization. The importance of spatial features on the T cell pre-238 diction task, however, is less consistent across cancer types. Figure 2D shows 239 that for predicting T cells in breast tumor, the U-Net model offers negligible 240 boost in performance relative to the MLP model (< 2% RMSE reduction), 241 whereas for liver tumor, the U-Net model achieved a RMSE 50% lower com-242 pared to the MLP model. This result suggests that the spatial organization 243 of signals may have a stronger influence on CD8+ T cell localization in liver 244 tumor compared to breast tumor. 245

## <sup>246</sup> Applying Morpheus to metastatic melanoma samples

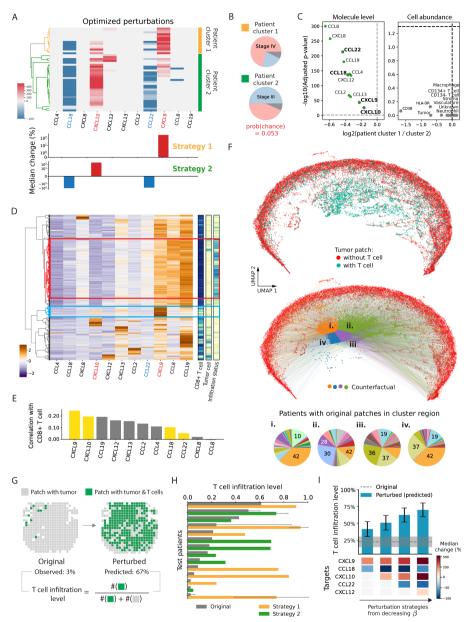


Fig. 3: Combinatorial chemokine therapy predicted to drive T cell infiltration in patients with metastatic melanoma (A) Whole-tumor perturbations optimized across IMC images of patients (row) from the training cohort, with bar graph showing the median relative change in intensity for each molecule.

Fig. 3: (continued) (B) Distribution of cancer stages among patients within two clusters, gray indicates unknown stage, chance probability from hypergeometric distribution. (C) Volcano plot comparing chemokine level and cell type abundance from patient cluster 1 and 2, computed using mean values and Wilcoxon rank sum test. Grav indicates non-statistical significance. (D) Patch-wise chemokine profile (left); 1-D heatmap (right): infiltration status (light/dark = from infiltrated/deserted tumor), tumor cell (light/dark = present/absent), CD8+T cells (light/dark = present/absent). (E) Patch-wise correlation between chemokine signals and the presence of CD8+ T cells. (F) (Top) UMAP projection of tumor patches (chemokine channels) show a clear separation of masked patches with and without T cells. (Bottom) colored arrows connect UMAP projection of patches without T cells and their corresponding counterfactual (perturbed) patch, where the colors correspond to k-nearest neighbor clusters (i-iv) of the counterfactual patches, highlighting the minimal nature of the perturbations. Pie charts (i-iv) shows the distribution of patients whose original tumor patches are found in the corresponding cluster regions in the UMAP. (G) Cell maps computed from a patient's IMC image, showing the distribution of T cells before and after perturbation. (H) Original vs. perturbed (predicted) mean infiltration level across all patients (test cohort) with 95% confidence interval (only shown for patients with more than 2 samples). Stage IV patients received perturbation strategy 1 (vellow). stage III patients received perturbation strategy 2 (green). (I) Mean infiltration level across all patients (test cohort) for optimized perturbation strategies of varying sparsity, error bar represents 95% CI.

Applying our counterfactual optimization procedure using the U-Net classifier 247 trained on melanoma IMC images, we discovered a combinatorial therapy pre-248 dicted to be highly effective in improving T cell infiltration in patients with 249 melanoma. We restricted the optimization algorithm to only perturb the level 250 of chemokines, which are a family of secreted proteins that are known for their 251 ability to stimulate cell migration [31] and have already been harnessed to aug-252 ment T-cell therapy [32]. By optimizing over multiple chemokines, Morpheus 253 opens the door to combinatorial chemokine therapeutics that has the poten-254 tially to more effectively enhance T cell infiltration into tumors. Figure 3A 255 shows that patients from the training cohort separate into two clusters based 256 on hierarchical clustering of perturbations computed for each patient. Tak-257 ing median across all patients in cluster 1, the optimized perturbation is to 258 increase CXCL9 level by 370%, whereas in patient cluster 2, the optimized 259 perturbation consists of increasing CXCL10 level by 280% while decreasing 260 CCL18 and CCL22 levels by 100% and 70% respectively (Figure 3A). Both 261 CXCL9 and CXCL10 are well-known for playing a role in the recruitment 262 of CD8+T cells to tumors. On the other hand, CCL22 is known to be a 263 key chemokine for recruiting regulatory T cells [33] and CCL18 is known to 264 induce an M2-macrophage phenotype [34], so their expression likely promotes 265

an immunosuppressive microenvironment inhibitory to T cell infiltration and
 function.

Figure 3B shows that the choice of which of these two strategies was 268 selected for a patient appears to be strongly associated with the patient's can-269 cer stage, with strategy 1 being significantly enriched for patients with stage IV 270 metastatic melanoma and strategy 2 being significantly enriched for patients 271 with stage III cancer, with a probability of 0.053 of such difference being due 272 to chance. Probing deeper into the difference between these two patient clus-273 ters, we find that all chemokines have lower mean expression in the tumors of 274 patients in cluster 1 compared to cluster 2, while there are no significant dif-275 ferences between the two groups in terms of the cell type compositions within 276 tumors (Figure 3C). Since the levels of CCL22 and CCL18 is 37% and 31% 277 higher in patients from cluster 2 and both chemokines have been implicated in 278 having an inhibitory effect on T-cell infiltration, it is reasonable that the opti-279 mization algorithm suggests inhibiting CCL18 and CCL22 only for patients 280 in cluster 2. However, the switch from boosting CXCL9 to CXCL10 is not as 281 straightforward. A possible explanations is that boosting CXCL10 is impor-282 tant when blocking CCL18 and CCL22 in order for the perturbed patches to 283 stay close to the data manifold, leading to more realistic tissue environments. 284

Morpheus selected perturbations that would make the chemokine composi-285 tion of a TME more similar to T cell rich regions of immune-infiltrated tumors. 286 Figure 3D shows that melanoma tissue patches can be clustered into distinct 287 groups based on their chemokine concentration profile. One cluster (high-288 lighted in blue) contains exactly the patches from immune-infiltrated tumors 289 that contain both tumor and T cells, which likely represents a chemokine 290 signature that is suitable for T cell infiltration. Alternately, a second cluster 291 (highlighted in red) which contains patches from immune-desert tumors that 292 have tumor cells but no T cells likely represents an unfavorable chemokine sig-293 nature. In comparison to the cluster highlighted in red, Figure 3D shows the 294 cluster highlighted in blue contains elevated levels of CXCL9, CXCL10 and 295 reduced levels of CCL22 which partially agrees with the perturbation strat-296 egy (Figure 3A) discovered by Morpheus. Lastly, Figure 3E shows that our 297 four selected chemokine targets cannot simply be predicted from correlation 298 of chemokine levels with the presence of CD8+ T cells, as both CCL18 and 299 CCL22 are weakly correlated (< 0.1) with CD8+ T cells even though the 300 optimized perturbations requires inhibiting both chemokines, suggesting the 301 presence of significant nonlinear effects not captured by correlations alone. 302

We can directly observe how Morpheus searches for efficient perturbations by viewing both the original patch and perturbed patches in a dimensionallyreduced space. Figure 3F (top) shows a UMAP projection where each point represents the chemokine profile of an IMC patch. T-cell patches (with their CD8+ T cells masked) are well-separated from patches without CD8+ T cells. The colored arrows in the bottom UMAP of Figure 3F illustrate the perturbation for each patch as computed by Morpheus, and demonstrate two key

features of our algorithm. First, optimized perturbations push patches with-310 out T cells towards the region in UMAP space occupied by T-cell-infiltrated 311 patches. Second, the arrows in Figure 3C are colored to show that optimized 312 perturbations seem efficient in that patches are perturbed just far enough to 313 land in the desired region of space. Specifically, red points that start out on 314 the right edge end up closer to the right after perturbation (region ii and iii). 315 while points that start on the left/bottom edge end up closer to the left/bot-316 tom (region i and iv), respectively. We make this observation while noting 317 that UMAP, though designed to preserve the topological structure of the data, 318 is not a strictly distance-preserving transformation [35]. Furthermore, the pie 319 charts (i-iv) are colored by the patient of origin to show the region of space 320 where points are being perturbed to are not occupied by tissue samples from 321 a single patient with highly infiltrated tumor. Rather, these regions consist of 322 tissue samples from multiple patients, suggesting that our optimization pro-323 cedure can synthesize information from different patients when searching for 324 therapeutic strategies. 325

After applying the second perturbation strategy from Figure 3A in sil-326 ico to IMC images of a tumor, Figure 3G shows that T cell infiltration level 327 (defined as the proportion of tumor patches with T cells) is predicted to 328 increase by 20 fold. We applied our two perturbation strategies on patients 329 in our test cohort *in silico* after stratifying by cancer stage, using strategy 1 330 on patients with stage IV melanoma and strategy 2 on patients with stage 331 III melanoma. Figure 3H shows that this predicted improvement holds across 332 nearly all 14 patients from the test group, boosting T cell infiltration level 333 from an average of 23% across samples to a predicted 63% post perturbation. 334 For the three test patients with multiple tumor sections (patient 64, 57, 89). 335 we see small to moderate variation in predicted improvement across samples. 336

The combinatorial nature of our optimized perturbation strategy is crucial 337 to its predicted effectiveness. We systematically explored the importance of 338 combinatorial perturbation by changing parameter  $\beta$  of Equation (4) which 339 adjusts the sparsity of the strategy, where a more sparse strategy means fewer 340 molecules are perturbed. Figure 3I shows that perturbing multiple targets 341 is predicted to be necessary for driving significant T cell infiltration across 342 multiple patients, with the best perturbation strategy involving two targets 343 predicted to generate only 60% of the infiltration level achieved by the best 344 perturbation strategy involving four targets. In conclusion, within the scope 345 of the chemokine targets considered, combinatorial perturbation of the TME 346 appears necessary for improving T cell infiltration in metastatic melanoma. 347

# Applying Morpheus to CRC with liver metastases samples

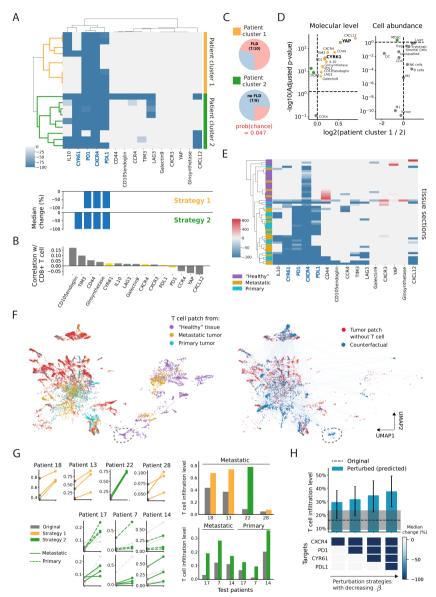


Fig. 4: Blocking subsets of PD-L1, CXCR4, PD-1, and CYR61 predicted to drive T cell infiltration in CRC cohort. (A) Optimized tumor perturbations aggregated to the patient (row) level (train cohort). Bar graph shows the median relative change in intensity for each molecule across all patients within their cluster.

Fig. 4: (continued) (B) Patch-wise correlation between the levels of different molecules and the presence of CD8+ T cells. (C) Pie charts show proportion of patients in each cluster that have fatty liver disease (FLD), chance probability from hypergeometric distribution. (D) Volcano plot comparing molecule levels and cell type abundance between the two patient cluster using tumor tissues, computed using mean values and Wilcoxon rank sum test with Bonferroni correction. (E) Optimized perturbations aggregated to the level of tissue samples (row). (F) UMAP projection of IMC patches, left UMAP shows T cell patches colored by the tissue samples they are taken from. right UMAP shows counterfactual (perturbed) instances optimized for tumor patches without T cells (red). (G) Line plots shows T-cell infiltration level for each tissue section from the test cohort, before and after perturbation. Bar plots show predicted mean T-cell infiltration level for each test patient. (H) Mean infiltration level across all test patients using perturbation strategies of varying sparsity, obtained by varying  $\beta$  in Equation (4), error bar represents 95% CI.

Applying Morpheus to IMC images from the CRC cohort, we discovered two 350 patient-dependent therapies predicted to be highly effective in improving T 351 cell infiltration. Figure 4A shows the optimal perturbations computed for every 352 patient from the training cohort, aggregated over all tumor samples for each 353 patient. Our method consistently discovered two distinct patient-dependent 354 strategies for improving T cell infiltration, as revealed by hierarchical clustering 355 of all patient-level perturbations (Figure 4A). Taking median over patients in 356 the first cluster, the optimized strategy involves completely inhibiting PD-1, 357 PD-L1, and CXCR4. While for the second group of patients, the optimized 358 strategy involves completely inhibiting CYR61, PD-1, PD-L1, and CXCR4 359 (Figure 4A). Interestingly, all four of the perturbation targets correlated poorly 360 with the presence of CD8+ T cells compared to the other proteins that were 361 not selected as perturbation targets (Figure 4B), suggesting the presence of 362 significant spatial and nonlinear effects not captured by correlations alone. 363

All perturbation targets identified by our optimization procedure have been 364 found to play crucial roles in suppressing T cell function in the TME, and treat-365 ing patients with inhibitors against subsets of the selected targets have already 366 improved T cell infiltration in human CRC liver metastases. Regulatory T 367 cells (Tregs) are recruited into tumor through CXCL12/CXCR4 interaction 368 [36], and the PD-1/PD-L1 pathway inhibits CD8+T cell activity and infil-369 tration in tumors. In addition, CYR61 is a chemoattractant and was recently 370 shown to drive M2 TAM infiltration in patients with CRC liver metastases 371 [27]. Inhibition of both PD-1 and CXCR4, which were consistently selected 372 by our algorithm as targets, have already been shown to increase CD8+ T 373 cell infiltration in both patients with CRC and mouse models [37–39]. Finally, 374 Figure 4A shows that the fifth most common proposed perturbation involves 375 inhibiting IL-10. Indeed, blockade of IL-10 was recently shown to increase the 376

<sup>377</sup> frequency of non-exhausted CD8+ T cell infiltration in slice cultures of human <sup>378</sup> CRC liver metastases [40].

The emergence of the two distinct perturbation strategies may be explained 379 by variation in liver fat build-up among patients. Patient cluster 1 is made up 380 of significantly more patients with fatty liver disease (70% FLD) compared to 381 patient cluster 2 (22%), where the probability of this due purely to chance is 382 0.047 (Figure 4C). Furthermore, Figure 4D shows that both YAP and CYR61 383 levels are significantly higher in tumors from patient cluster 1, by 50% and 384 15% respectively. Indeed, CYR61 is known to be associated with non-alcoholic 385 fatty liver disease [27] and YAP is a transcription coregulator that induces 386 CYR61 expression [41]. However despite patients in cluster 1 having higher 387 levels of CYR61, it is only for patients in cluster 2 where the optimal strategy 388 involves blocking CYR61. We postulate that this seemingly paradoxical find-389 ing may arise because removing CYR61 from patients in cluster 1 represents 390 a more pronounced perturbation, given their inherently higher concentration. 391 A perturbation of this magnitude would likely shift the tumor profile signifi-392 cantly away from the data manifold, where the classifier's prediction about the 393 perturbation's effect becomes less reliable, hence such a perturbation would 394 be heavily penalized during optimization due to the  $L_{\text{proto}}$  term. 395

Using only raw image patches, Morpheus discovers tissue-dependent per-396 turbation strategies (Figure 4E). As depicted in Figure 4E, by aggregating 397 perturbations at the individual tissue level, we observe that the optimized 398 perturbation for "healthy" liver sections is straightforward, necessitating only 399 the inhibition of CXCR4. Recall "healthy" sections are samples obtained away 400 from sites of metastasis. In contrast, promoting T cell infiltration into primary 401 colon tumors is anticipated to involve targeting a minimum of three signals. 402 Our method finds that liver metastases appears to fall between these two tissue 403 types. The optimized perturbation strategy for some liver metastases samples 404 is to block CXCR4, while requiring the inhibition of the same set of signals as 405 primary tumors for others. Furthermore, direct comparison between pertur-406 bations optimized for metastatic tumor and primary tumor samples does not 407 reveal a significant difference in strategy (Figure S2). We can partly under-408 stand the discrepancy between tissues by plotting a UMAP projection of all 409 T cell patches from the three tissue types (Figure 4F, left). The clear sepa-410 ration between T cell patches from "healthy" tissue and those from primary 411 tumors underscores that the signaling compositions driving T cell infiltration 412 likely differ substantially between the two tissue types. This distinction is 413 likely what prompted our method to identify markedly different perturbation 414 strategies. Furthermore, some patches from metastatic tumors co-localize with 415 "healthy" tissue patches in UMAP space, while other patches co-localizes with 416 primary tumor patches. This observation again aligns with our previous result, 417 where optimized perturbations for metastases samples can bear similarities to 418 strategies for either "healthy" tissue or primary tumor (Figure 4E). 419

Despite the CRC data set comprising a complex blend of healthy, tumor, and hybrid metastatic samples, Morpheus targets the most pertinent tissue

type when optimizing perturbations. During both the model training and coun-422 terfactual optimization phases, we did not make specific efforts to segregate 423 the three tissue types. Furthermore, we did not provide tissue type labels or 424 any metadata. Despite these nuances, Figure 4F shows that the counterfactual 425 instances for tumor patches (dark blue) from primary and metastases sam-426 ples are mostly perturbed to be near T cell patches from primary (cvan) and 427 metastatic tumor (gold), instead of being perturbed to be similar to T cell 428 patches from "healthy" tumors (purple). This result is partly a consequence of 429 our prototypical constraint which encourages patches to be perturbed towards 430 the closest T-cell patch. For a patch from a metastatic tumor without T cells, 431 the closest (most similar) T cell patch is likely also from a metastatic tumor 432 than from a "healthy" tissue. However, there are occasional exceptions where 433 T cell patches from "healthy" tissues can influence the optimization of tumor 434 tissues, as outlined by the dashed ellipse in Figure 4F, especially if they share 435 similar features as tumor regions. 436

The two therapeutic strategies we discovered generalize to patients in our 437 test cohort (Figure 4G,H). Given that we have two therapeutic strategies, one 438 enriched for patients with FLD and another for patients without FLD, we 439 apply different perturbation strategies in silico across all test patients depend-440 ing on their FLD status. Aggregated to the patient level, Figure 4G shows that 441 CD8+ T cell infiltration level is predicted to increase for nearly all patients, 442 with the exception of patient 28. Furthermore, aggregating to the entire test 443 cohort, Figure 4H shows a statistically significant boost to mean infiltration 444 level from 15% to a predicted 35% post perturbation. However, when com-445 paring individual tissue samples, Figure 4G reveals significant variation in the 446 predicted response to perturbation among samples from the same patient and 447 tissue types. In patient 7, one primary tumor sample is predicted to see a 448 nearly three-fold increase in T cell infiltration after perturbation, yet almost 449 no change is expected for patient 7's other two primary and three metastatic 450 samples. Similar patterns are observed in patients 14 and 17. This marked 451 variability in response among a significant portion of test patients underscores 452 the challenges posed by intra-tumor and inter-patient heterogeneity in devising 453 therapies for CRC with liver metastases. This result further implies that, for 454 studying CRC with liver metastases, collecting numerous tumor sections per 455 patient could be as crucial as establishing a large patient cohort. Lastly, com-456 binatorial perturbation is again predicted to be necessary to drive significant 457 T-cell infiltration in large patient cohorts. By increasing  $\beta$  in Equation (4), we 458 generated strategies with between one and four total targets, where our four-459 target perturbation is the only strategy predicted to produce a statistically 460 significant boost to T-cell infiltration (Figure 4H). 461

## 462 Discussion

<sup>463</sup> Our integrated deep learning framework, Morpheus, combines deep learn <sup>464</sup> ing with counterfactual optimization to directly predict therapeutic strategies

from spatial omics data. One of the major strengths of Morpheus is that it 465 scales efficiently to deal with large diverse sets of patients samples including 466 metachronous tissue from the same patients but different sites, which will be 467 crucial as more spatial transcriptomics and proteomics data sets are quickly 468 becoming available [42]. Larger data sets could allow us to train more com-469 plex models such as vision transformers, capturing long range interactions in 470 tissues to improve prediction of T-cell localization. Furthermore, a large set of 471 diverse patient samples will more accurately capture the extent of tumor het-472 erogeneity, enabling Morpheus to discover therapeutic strategies for different 473 sub-classes of patients. 474

For future work, we would like to apply Morpheus to spatial transcrip-475 tomics data sets with hundreds to thousands of molecular channels. Although 476 spatial transcriptomics can profile significantly more molecules compared to 477 spatial proteomic techniques [15, 16], the number of spatial transcriptomic 478 profiles of human tumors is currently limited due to the cost, with most pub-479 lic data sets containing single tissue sections from 1-5 patients which is far 480 too small to apply Morpheus. However, spatial transcriptomics is likely to be 481 more standardized compared to proteomics, which use customized panels. As 482 commercial platforms for spatial transcriptomics start to come online [43], we 483 will likely be seeing large scale spatial transcriptomics data sets in the near 484 future, with  $\sim 70-90\%$  of the same probes shared between experiments. 485

A technical extension of Morpheus involves incorporating prior knowl-486 edge of gene-gene interactions to model the causal relations between genes. 487 Molecular features in tissue profiles can exhibit strong dependencies, there-488 fore, changing the level of one molecule can affect the expression of others. For 489 example, increased levels of interferon-gamma (IFN- $\gamma$ ) in the tumor microen-490 vironment, can upregulate the expression of PD-L1 on tumor cells [44]. In 491 order to be more realistic and actionable, a counterfactual should maintain 492 these known causal relations. We can apply a regularizer to penalize counter-493 factuals that are less feasible according to established gene interactions from 494 knowledge graphs, such as Gene Ontology [45]. 495

Other extensions of Morpheus includes predicting cell-type specific pertur-496 bations, which can be done by directly restricting the perturbation to only 497 alter signals within specific cell types. Additionally, although we applied Mor-498 pheus to the specific problem of driving T cells to infiltrate solid tumors, we 499 can generalize our framework to predict candidate therapeutics that alter the 500 localization of other cell types. For example, Morpheus can train a classifier 501 model to predict localization of TAMs and compute perturbations predicted 502 to reduce their abundance in the TME. 503

In this work, we focused on identifying generalized therapies by pooling predictions across multiple patient samples, but we can also apply Morpheus to find personalized therapy for treating individual patients. The variation in the optimized perturbations we observe among patients in both melanoma and liver data sets suggest personalize treatments could be significantly more effective compared to generalized therapies (Figure 3A, Figure 4A). Furthermore,

Figure 4G shows that a therapeutic strategy could have highly variable effect 510 even across different tissue samples from the same patient. This variability sug-511 gests that to generate therapy for an individual patient, it may be necessary to 512 acquire significant quantities of biopsy data. We can then apply our optimiza-513 tion procedure to a random subset of the samples, and then test the resulting 514 perturbation strategy on the remaining samples to see how well the strategy 515 is predicted to perform across an entire tumor or other primary/secondary 516 tumors. 517

Incorporating Morpheus in a closed loop with experimental data collection 518 is another promising direction for future work. Data can be collected from 519 patients or animal models with perturbed/engineered signaling context, and 520 this data can be easily fed back into the classifier model to refine the model's 521 prediction. The perturbation could be based on what the model predicts to be 522 effective interventions, as is the case with Morpheus. We can also study tissue 523 samples on which the model tends to make the most mistake and train the 524 model specifically using samples from similar sources, such as similar patient 525 strata or disease state. 526

## $_{527}$ Methods

#### 528 IMC data sets

All data sets used in this paper are publicly available. Metastatic melanoma data set from Hoch et al. [26] contains 159 images or cores taken from 69 patients, collected from sites including skin and lymph-node. CRC liver metastases data set from Wang et al. [27] contains 209 images or cores taken from 30 patients. Breast tumor data set from Danenberg et al. [28] contains 693 images or cores taken from 693 patients. The RNA and protein panels used for each of the three data sets are listed in Table 1.

#### 536 Data split

For all three IMC data sets, we followed the same data splitting scheme to 537 divide patients into three different groups (training, validation, testing) while 538 ensuring similar class balance across the groups, which in our case means that 539 the proportion of image patches with and without T cells are roughly equal 540 across the three groups for each data set. Specifically, each image within a data 541 set was divided into  $48 \,\mu\text{m} \times 48 \,\mu\text{m}$  patches and the number of patches with 542 and without CD8+ T cells was computed for each image. Furthermore, each 543 patch was downsampled from  $48 \times 48$  pixels to  $16 \times 16$  pixel dimension where 544 each pixel now represents a  $3 \,\mu m \times 3 \,\mu m$  region. We applied spectral analysis 545 to study the effect of using different patch size to predict T cell infiltration 546 and found that our selected patch size remains highly informative of T cell 547 presence (Figure S1). Next, the patients are shuffled between the three groups 548 until three criteria are met: 1) the number of patients across the three groups 549 follow a 65/15/20 ratio, 2) the difference in class proportion between any two 550

Article	Title	21

Metastatic melanoma		CRC with liver metastases		Breast tumor	
Vimentin	DapB	CD45	Glnsynthetase	Histone H3	SMA
CD163	CCL4	CD163	NKG2D	CK5	CD38
B2M	CCL18	CCR4	PD-L1	HLA-DR	CK8-18
CD134	CXCL8	FAP	CD11c	CD15	FSP1
CD68	CXCL10	LAG3	HepPar1	CD163	ICOS
GLUT1	CXCL12	FOXP3	$\alpha$ SMA	OX40	CD68
CD3	CXCL13	CD4	CD105	HER2 (3B5)	CD3
LAG3	CCL2	CD68	VISTA	Podoplanin	CD11c
PD-1	CCL22	CD20	$CD8\alpha$	PD-1	GITR
HistoneH3	CXCL9	TIM3	CXCR4	CD16	c-Caspase3
CCR2	CCL19	PD-1	iNOS	CD45RA	B2M
PD-L1	CCL8	CD31	CYR61	CD45RO	FOXP3
CD8	SMA	CDX2	CAIX	CD20	$\mathbf{ER}$
SOX10	CD31	CD3	CD44	CD8	CD57
Mart1	$_{\rm pRB}$	CD15	CD11b	Ki-67	$PDGFR\beta$
cleavedPARP	MPO	HLA-DR	IL10	Caveolin-1	CD4
CD15	CK5	CXCL12	HLA-ABC	CD31-vWF	CXCL12
CD38	HLA-DR	GranzymeB	Ki67	HLA-ABC	panCK
S100	Cadherin11	HistoneH3	CXCR3	HER2 (D8F12)	
FAP		Galectin9	YAP		
		CD14	CK19		

 Table 1: Protein and RNA panels imaged for each of the IMC data sets, with RNA targets bolded

of the three groups is less than 2%, and 3) the training set contains at least 65% of total patches. The actual data splits used in the paper are described in Table 2.

Group Proportion of patches Data set Patient count Patch count with CD8+ T cells Metastatic Training 1022374129.6%melanoma Validation 286045 30.3% Testing 295950 30.4%CRC with Training 1944449 15.9%liver metastases Validation 14.4%46957Testing 7 14907 15.9%Breast cancer Training 48541104 23.7%Validation 9015 23.4%113Testing 15112987 23.8%

 Table 2: Data split for Melanoma, CRC cohort, and breast tumor IMC data set

### 554 Single-cell phenotyping

For each data set, we used the cell type classification (tumor and CD8+ T cells) from the original paper. For the melanoma data set, cell phenotyping was performed using the Shiny application of the R package cytomapper [46], which allows labeling of cell populations using multiple gates. CD8+ T cells were defined using CD3 and CD8, tumor cells are positive for any or multiple of SOX9, SOX10, MITF, Mart1, S100A1, and p75. For the CRC and breast cancer data set, cell type labeling was performed using PhenoGraph [47].

## 562 Classifier training

In this work, we trained three classes of models to perform our T cell prediction
task. All models presented in this paper were trained with early stopping
based on the validation Matthews Correlation Coefficient (MCC) for 10-20
epochs. All models were trained on an NVIDIA GeForce RTX 3090 Ti GPU
using PyTorch version 1.13.1 [48]. More details about hyperparameters and
implementations can be found in our Github repository.

#### 569 T cell masking strategy

The purpose of model training is for the model to learn molecular features 570 of the CD8+ T cell's environment that is indicative of its presence, so it is 571 important for us to remove features of the image that are predictive of CD8+ 572 T cell presence but are not part of the cell's environment. We devised a non-573 trivial cell masking strategy in order to remove T-cell expression patterns 574 without introducing new features that are highly predictive of T cell presence 575 but are not biologically relevant. A simple masking strategy of zeroing out all 576 pixels belonging to CD8+ T cells will introduce contiguous regions of zeros to 577 image patches with T cells, which is an artificial feature that is nonetheless 578 highly predictive of T-cell presence and hence will likely be the main feature 579 learned by a model during training. To circumvent this issue, we first apply a 580 cell "pixelation" step to the original IMC image where we reduce each cell to a 581 single pixel positioned at the cell's centroid. The value of this pixel is the sum of 582 all pixels originally associated with the cell, representing the total signal from 583 each channel within the cell. We then mask this "pixelated" image by zeroing 584 all pixels representing CD8+ T cells. Since there are usually at most two T 585 cell pixels in an image patch, zeroing them in a  $16 \times 16$  pixel image where most 586 (>90%) of the pixels are already zeroes is not likely to introduce a significant 587 signal that is predictive T cell presence. We show that our strategy is effective 588 at masking T cells without introducing additional features through a series of 589 image augmentation experiments (Supplemental Note 1 Assessment of T-cell 590 masking strategy). 591

#### <sup>592</sup> Logistic regression models

We trained a single-layer neural network on the average intensity values from each molecular channel to obtain a logistic regression classifier, predicting the probability of CD8+ T cell presence in the image patch. This model represents
 a linear model where only the average intensity of each molecule is used for
 prediction instead of their spatial distribution within a patch.

#### 598 MLP models

Similar to a logistic regression model, the Multilayer Perceptron (MLP) also uses averaged intensity as input features for prediction but is capable of learning nonlinear interactions between features. The MLP model consists of two hidden layers (30 and 10 nodes) with ReLU activation.

#### 603 U-Net models

To train networks that can make full use of the spatial information, we used 604 a fully convolutional neural network with the U-Net architecture. The U-Net 605 architecture consists of a contracting path and an expansive path, which gives 606 it a U-shaped structure [29]. The contracting path consists of four repeated 607 blocks, each containing a convolutional layer followed by a Rectified Lin-608 ear Unit (ReLU) activation and a max pooling layer. The expansive path 609 mirrors the contracting path, where each block contains a transposed convolu-610 tional layer. Skip connections concatenates the up-sampled features with the 611 corresponding feature maps from the contracting path to include local infor-612 mation. The output of the expansive path is then fed to a fully-connected layer 613 with softmax activation to produce a predicted probability. The model was 614 trained from scratch using image augmentation to prevent over-fitting, includ-615 ing random horizontal/vertical flips and rotations, in addition to standard 616 channel-wise normalization. We train our U-net classifiers using stochastic gra-617 dient descent with momentum and a learning rate of  $10^{-2}$  on mini-batches of 618 size 128. 619

#### 620 Counterfactual optimization

Given an IMC patch  $x^{(i)}$  without T cells, and a classifier f, our goal is to find a perturbation  $\delta^{(i)}$  for the patch such that f classifies the perturbed patch as having T cells. For CNN models,  $\delta^{(i)} \in \mathbb{R}^{w \times l \times d}$  is a 3D tensor that describes changes made for every channel, at each pixel of the patch.

Given a CNN classifier f and a IMC patch  $x^{(i)}$  such that  $f(x_0^{(i)}) = \mathbb{P}(T \text{ cells present}) < p$ , where p > 0 is the classification threshold below which the classifier predicts no T-cell, we aim to obtain a perturbation  $\delta^{(i)}$  such that  $f(x_0^{(i)} + \delta^{(i)}) > p$ , by solving the following optimization problem adopted from [30],

$$\delta^{(i)} = \min_{\delta} L_{\text{pred}}(x_0^{(i)}, \delta) + L_{\text{dist}}(\delta) + L_{\text{proto}}(x_0^{(i)}, \delta), \tag{7}$$

such that

$$L_{\text{pred}}(x_0^{(i)}, \delta) = c \max(-f(x_0^{(i)} + \delta), -p), \tag{8}$$

$$L_{\rm dist}(\delta) = \beta \|\delta\|_1 + \|\delta\|_2^2,$$
(9)

$$L_{\text{proto}}(x_0^{(i)}, \delta) = \theta \| x_0^{(i)} + \delta - \text{proto}^{(i)} \|_2^2,$$
(10)

$$\delta^{(i)} = \gamma^{(i)} \odot_3 x_0^{(i)} \tag{11}$$

where  $proto^{(i)}$  is an instance of the training set classified as having T cells, 630 defined by first building a k-d tree of training instances classified as having T 631 cells and setting the k-nearest item in the tree (in terms of euclidean distance 632 to  $x_0^{(i)}$ ) as proto. We use k = 1 for all counterfactual optimization. For all other 633 parameters, we list their values in Table 3. During optimization, the weight c634 of the loss term  $L_{\text{pred}}$  is updated for *n* iterations, starting at  $c_0$ . If we identify 635 a valid counterfactual for the present value of c, we will then decrease c in 636 the subsequent optimization cycle to increase the weight of the additional loss 637 components, thereby enhancing the overall solution. If, however, we do not 638 identify a counterfactual, c is increased to put more emphasis on increasing 639 the predicted probability of the counterfactual. The parameter  $s_{\text{max}}$  sets the 640 maximum number of optimization steps for each value of c. 641

Parameters	Melanoma	CRC
β	2	80
$\theta$	60	40
p	0.5	0.43
$c_0$	1000	1000
n	5	5
$s_{\max}$	1000	1000

Table 3: Parameter values used for counterfactual optimization

## 642 Code Availability

<sup>643</sup> Code for model training, perturbation optimization and analysis are publicly
<sup>644</sup> available at https://github.com/neonine2/morpheus. Our optimization code
<sup>645</sup> was implemented in Python and was built upon the open source Python library
<sup>646</sup> Alibi [49].

## 647 Data Availability

<sup>648</sup> All data sets used in this study are published and publicly available.

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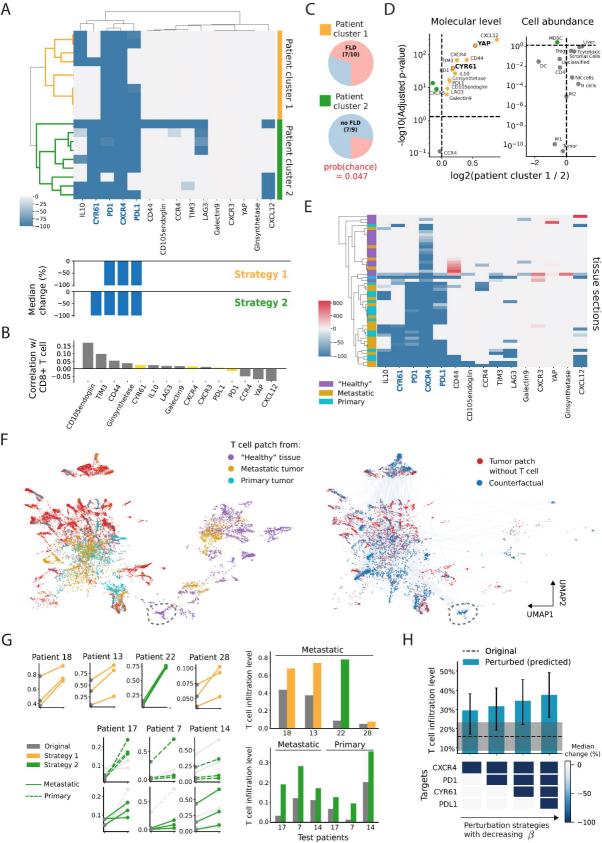
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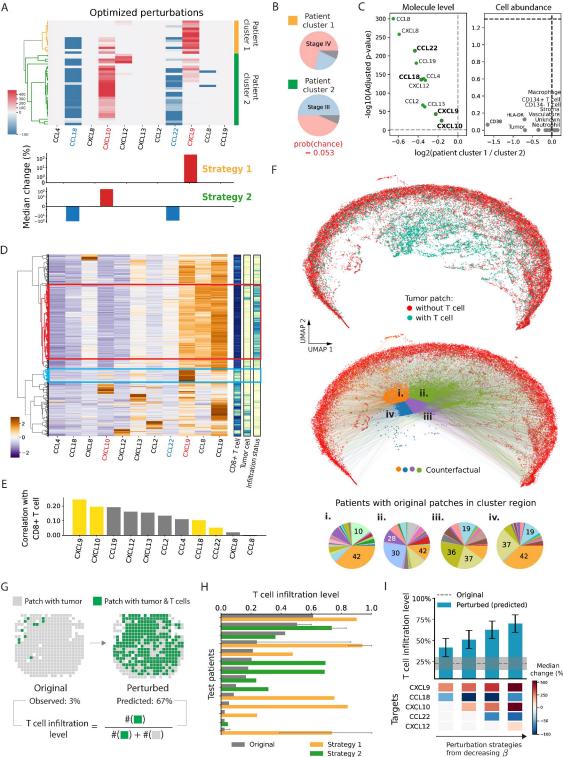
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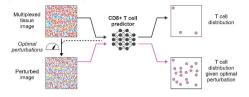
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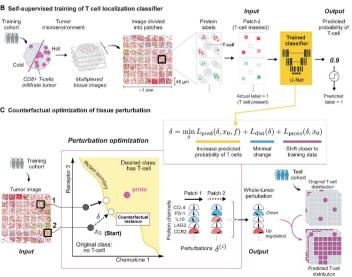




from decreasing  $\beta$ 







Melanoma

69 patients

159 images

0 1 2 3 4 5 6 7

Number of cores

60 -

S 50 -40 -30 -20 10

10

0

train

test

0.00 0.25 0.50 0.75 CD8+ T cell fraction

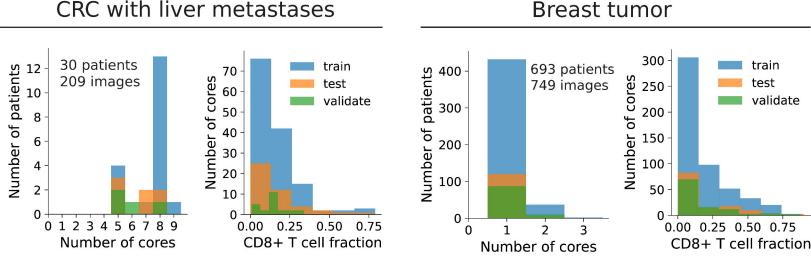
validate

Α

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CRC with liver metastases



## Melanoma

