

Introduction to Machine Learning

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Inria – Inserm team COMPO

Ok Google: What is Machine Learning (ML)??

Definition: “Machine learning is the field of study that gives the computer the ability to learn *without being explicitly programmed* “ Arthur Samuel, Computer Scientist, 1959

- Exists since decades



Enigma

MIND
A QUARTERLY REVIEW
OF
PSYCHOLOGY AND PHILOSOPHY
—
I.—COMPUTING MACHINERY AND
INTELLIGENCE
By A. M. TURING

Turing, Mind, 1950

- New « hype » since ~ 2011 mostly thanks to :

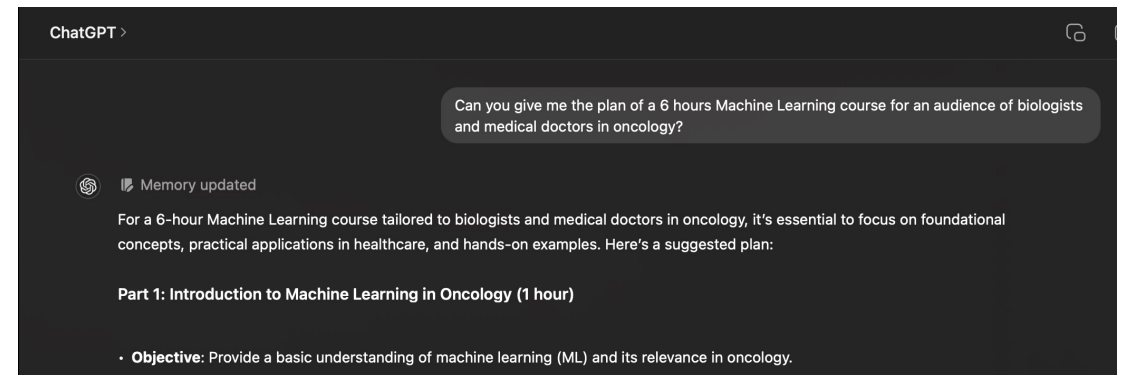
- Computing power
- Big data

Deep Learning

G. Hinton, Nobel Prize, 2024



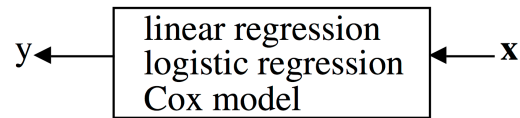
AlphaFold, 2021
Hassabis, Nobel Prize, 2024



Statistical Modeling: The Two Cultures

Leo Breiman

The data modeling culture

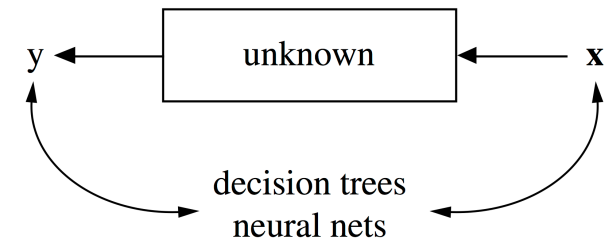


Model validation. Yes–no using **goodness-of-fit tests and residual examination.**

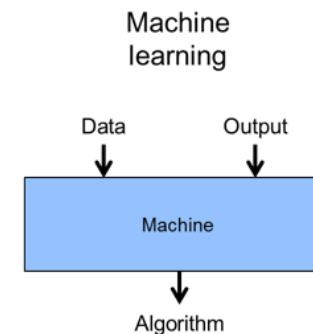
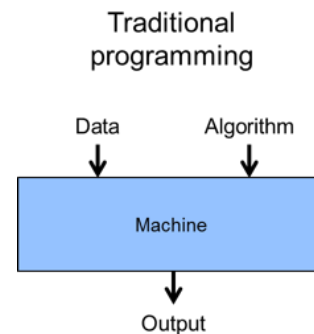
Estimated culture population. 98% of all statisticians.



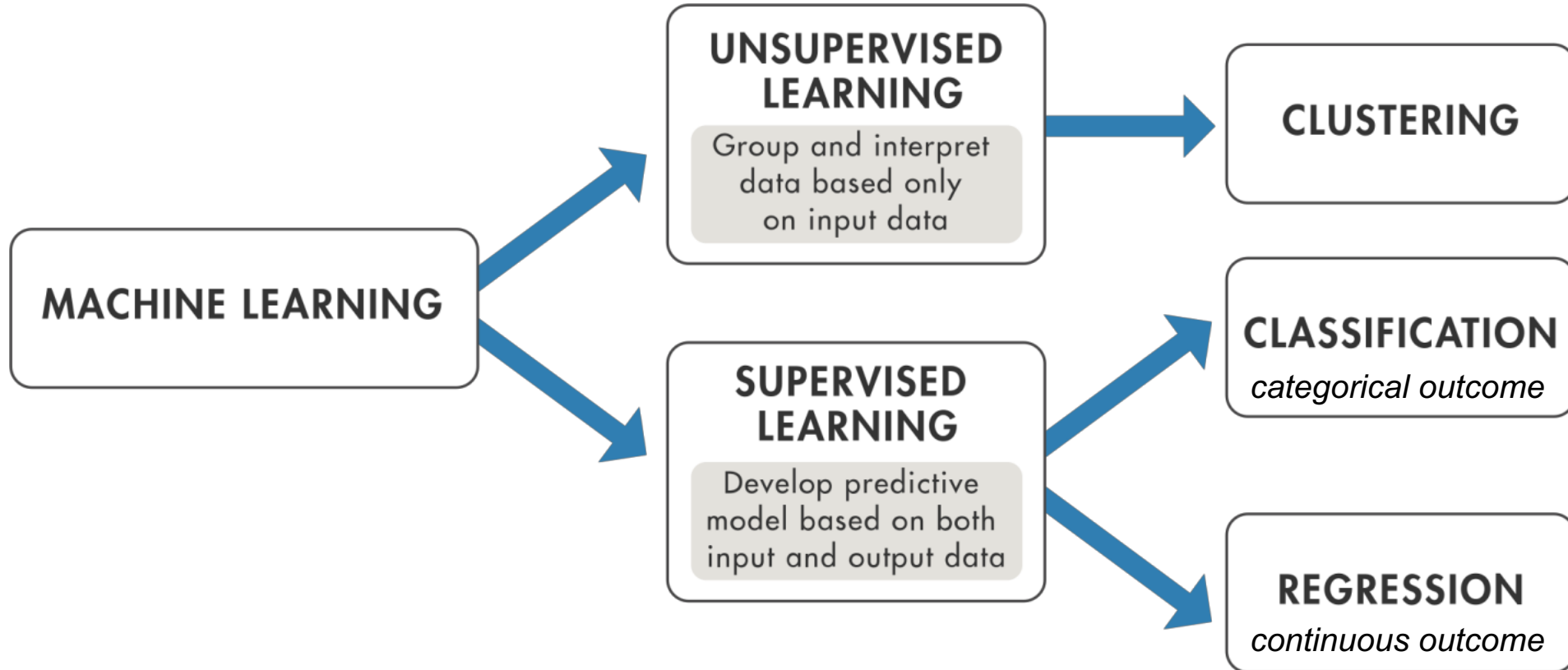
The algorithmic modeling culture



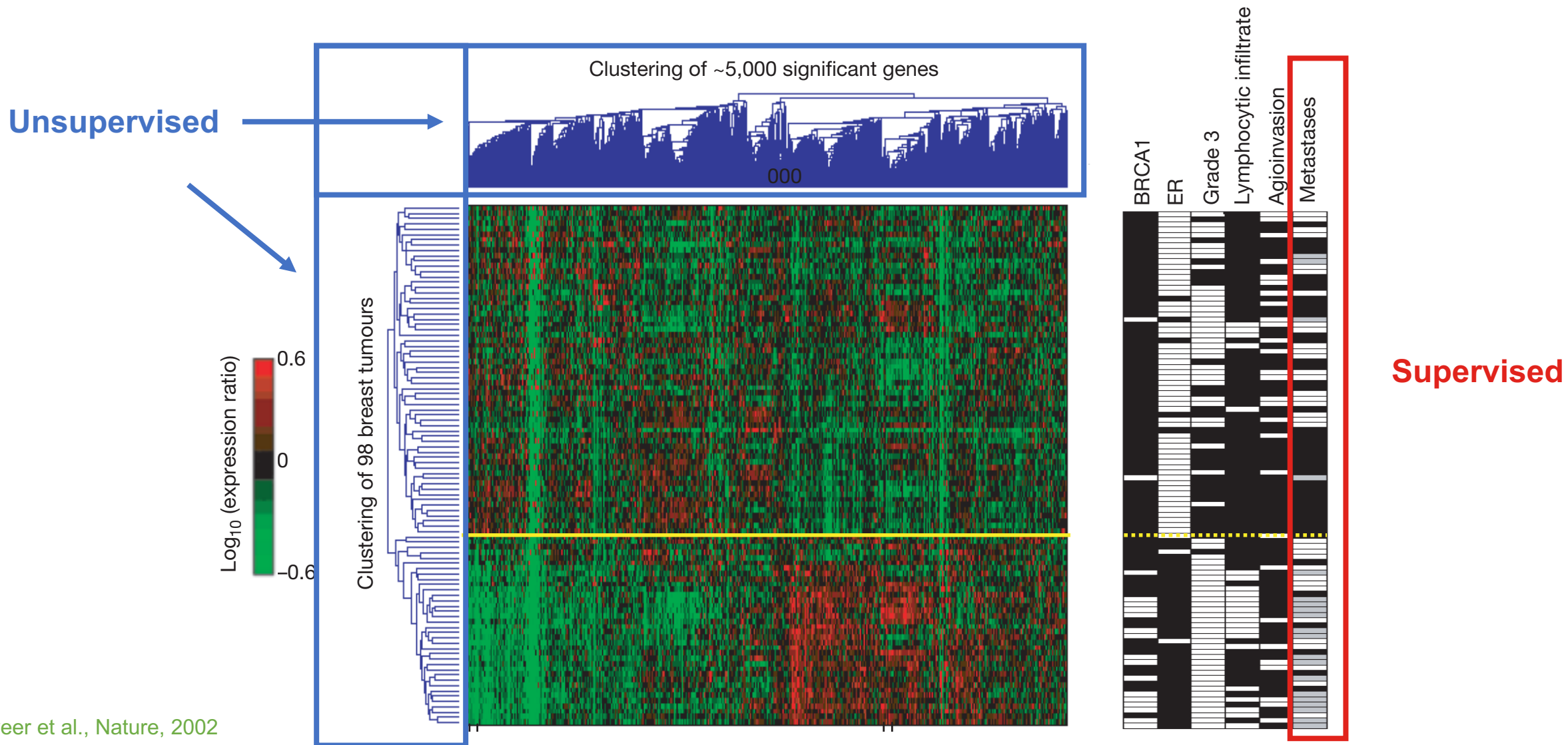
Model validation. Measured by **predictive accuracy.**
Estimated culture population. 2% of statisticians, many in other fields.



Unsupervised VS supervised ML



Example: gene expression and metastatic relapse in breast cancer



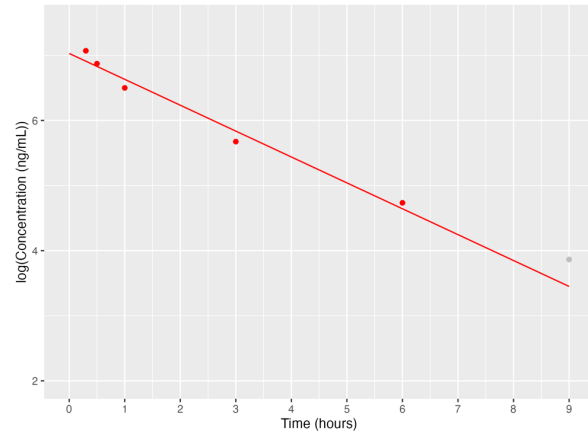
Supervised learning: classification vs regression

Regression: continuous outcome

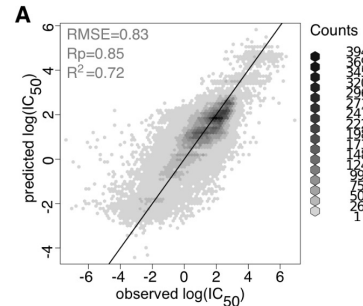
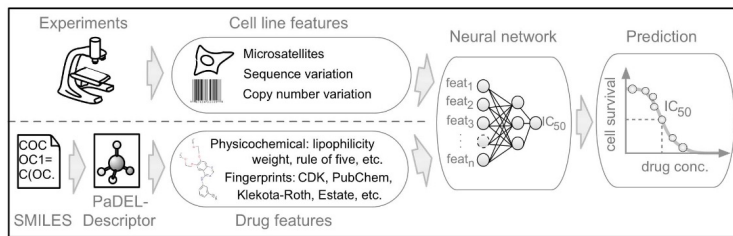
- Predict drug concentration

$$x = \{(t_1, C_1), \dots, (t_k, C_k), t_K\}$$

$$y = C_K$$



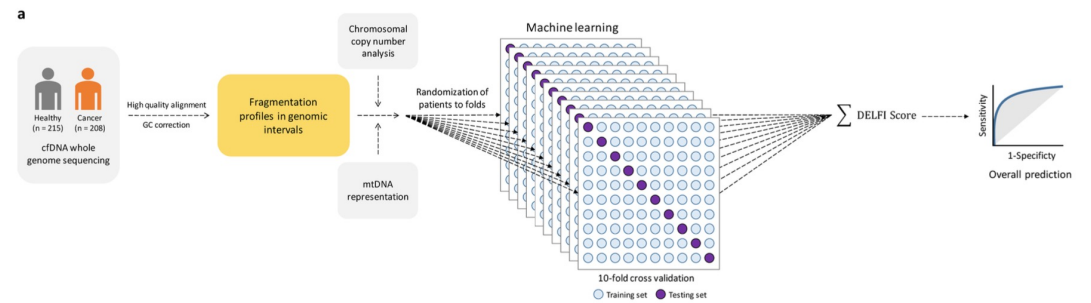
- Predict drug IC_{50} from genomic (138) + chemical (689) features



Menden et al., PLoS One, 2013

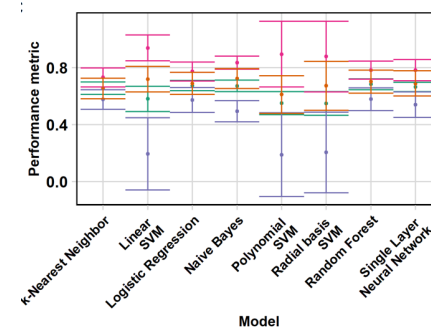
Classification: Categorical outcome

- Cancer vs non-cancer from cfDNA fragmentomics

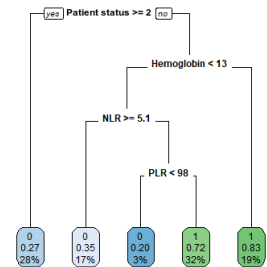


Cristino et al., Nature, 2019

- Response to immunotherapy from blood markers



Metric — Accuracy — Precision — Sensitivity — Specificity

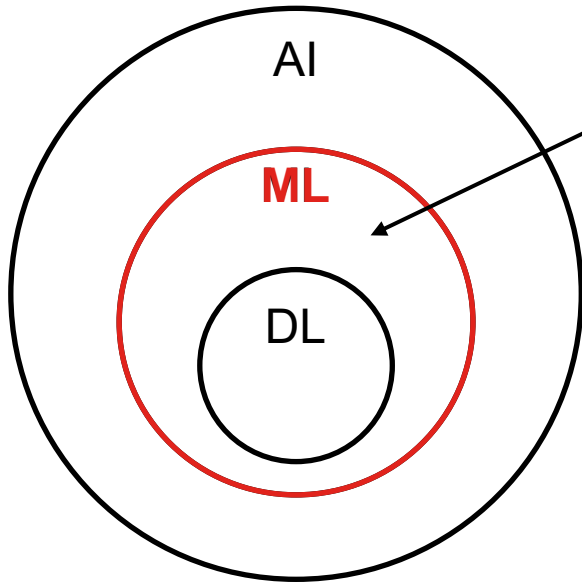


Benzekry et al., Cancers, 2021

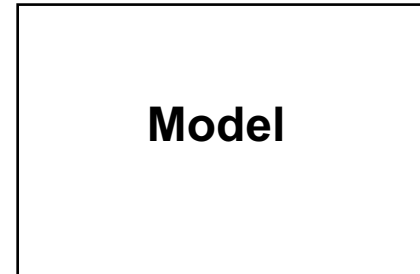
Artificial Intelligence, Machine Learning and Deep Learning

ML = machine (automatic) learning

Goal = predict outcome y as a function of input / features x_1, \dots, x_n



x_1, x_2, x_3 →

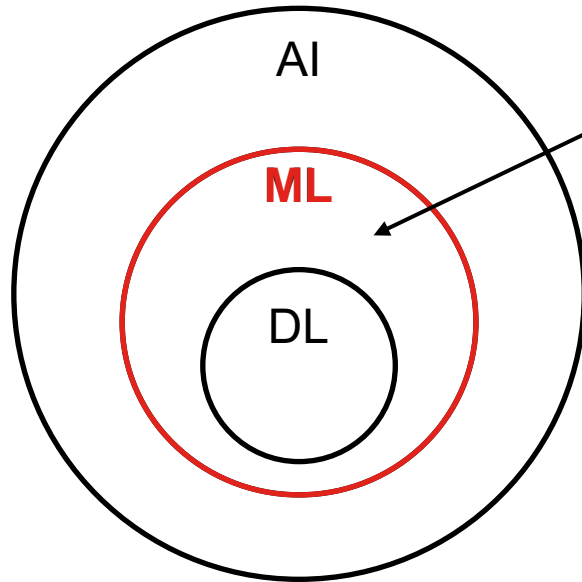


→ y

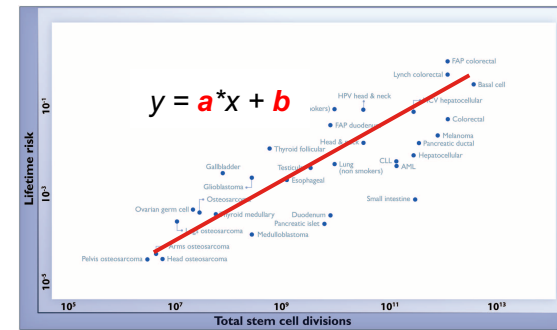
Artificial Intelligence, Machine Learning and Deep Learning

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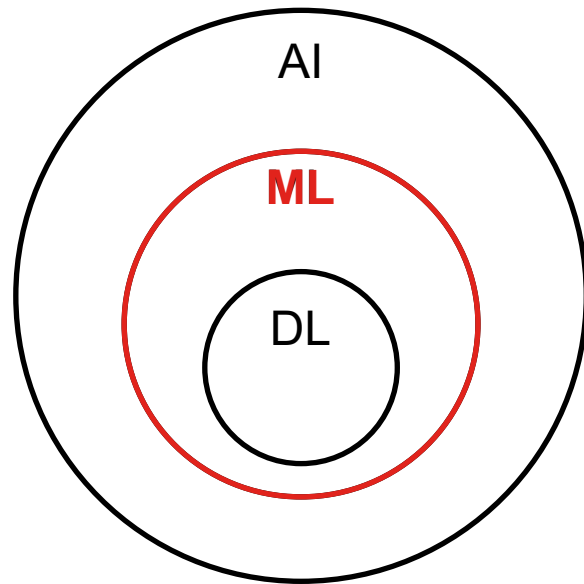
x_1, x_2, x_3



y

Artificial Intelligence, Machine Learning and Deep Learning

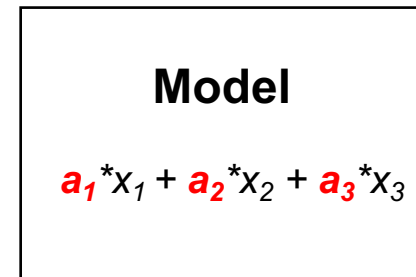
Supervised machine learning



patient 1 x_1^1, x_2^1, x_3^1

patient 2 x_1^2, x_2^2, x_3^2

patient 3 x_1^3, x_2^3, x_3^3



y^1

y^2

y^3

a_1, a_2, a_3

Features

menopausal_status	ER	PR	Ki67	HER2	HER2_intensity	CKS6	EGFR	VIM	ALDH1
Post-menopause	20	0	0	0	0	0	0	0	0
Ménopause	40	95	8	0	0	0	0	0	0
Activité génitale	87	10	26	0	0	0	0	80	0
Post-menopause	100	100	8	0	0	0	0	0	0
Post-menopause	0	0	16	82	+++	0	0	0	0
Activité génitale	100	95	12	0	0	0	0	0	1
Activité génitale	56	100	17	0	0	0	0	0	0
Activité génitale	57	85	23	100	+++	0	0	0	0
Post-menopause	80	5	20	0	0	0	0	0	0
Post-menopause	0	0	15	100	+++	0	5	0	0
Post-menopause	100	80	10	0	0	0	0	0	0
Post-menopause	30	0	5	0	0	0	0	0	0
Post-menopause	0	0	15	40	+++	0	0	0	0
Ménopause	0	80	8	0	0	0	0	0	0
Post-menopause	0	0	27	0	0	0	30	0	1
Post-menopause	0	0	56	0	0	80	60	100	0
Activité génitale	50	92	2	1	+	0	0	0	0
Post-menopause	0	47	5	0	0	0	0	80	0
Post-menopause	65	0	10	0	0	0	0	60	0
Post-menopause	100	50	11	0	0	0	0	0	0
Ménopause	20	100	0	0	0	0	0	0	0
Activité génitale	90	6	5	0	0	0	0	0	0
Post-menopause	100	3	5	0	0	0	0	0	0
Activité génitale	0	0	6	0	0	0	0	0	0
Ménopause	80	100	5	0	0	0	0	0	0
Post-menopause	100	85	25	0	0	0	0	0	0
Post-menopause	10	45	11	13	+++	0	0	0	0
Post-menopause	66	1	2	40	++	0	0	0	0

Outcome

metastatic_outcome	date_metastatic_outcome
Yes	04/02/1999
No	
No	
No	
Yes	04/09/1990
Yes	08/02/1993
Yes	15/12/1999
No	
No	
Yes	08/03/1995
No	
Yes	06/04/1990
No	02/11/1994
No	
No	
No	
No	
No	
No	
No	
No	
No	
No	
No	
No	
No	
No	
Yes	
No	27/10/1999
No	
No	
No	
No	

Example: predicting response to immunotherapy in non-small cell lung cancer

$p = 10$ features = (x_1, \dots, x_{10})

$y = \text{response}$

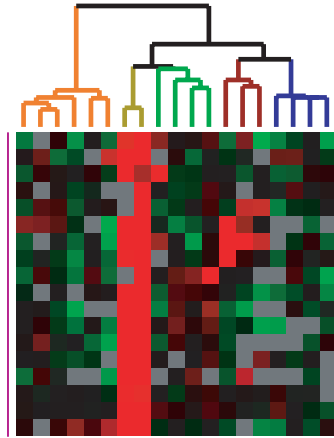
$n = 298$ patients

ID	Age	Hemoglobin	Platelets	Leukocytes	Neutrophils	Lymphocytes	PROG
2	61	12.8	527	11.52	9.15	1.43	1
4	55	12	130	4.46	2.93	1.07	1
5	55	12	347	11.77	9.06	1.53	1
6	58	11.4	424	26.7	24.83	1.02	1
7	72	9.4	513	10.9	8.53	1.77	0
8	62	8.7	687	7.46	5.66	1.16	0
10	65	8.3	231	3.89	2.41	1.16	1
11	52	10.3	357	11.27	7.69	2.6	0
13	60	16	183	7.97	3.78	3.12	1
15	58	10.2	447	10.4	7.41	2.05	1
17	70	12.5	220	7.14	4.762	1.292	1
18	72	11.6	317	7.94	4.85	2.3	0
20	60	10.7	611	10.27	7.16	2.08	1
21	50	9.1	496	17.29	14.58	1.52	0
22	56	11.2	331	15	13	0.9	1
23	40	12.7	2013	6.45	4.6	1.03	1
24	58	10.5	550	6.8	4.07	1.99	0
25	65	10.7	260	8.7	6.6	0.87	0
28	64	13.4	202	10.71	9.52	0.96	1
29	76	11.5	148	7.2	4.83	1.5	0
31	65	16.4	224	8.93	7.6	0.89	1

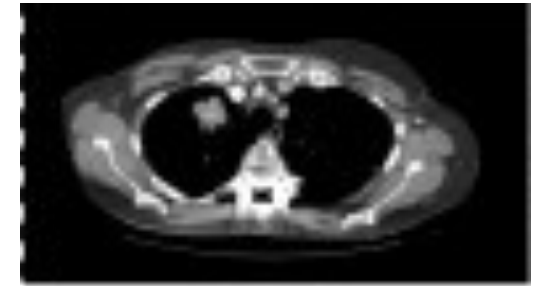
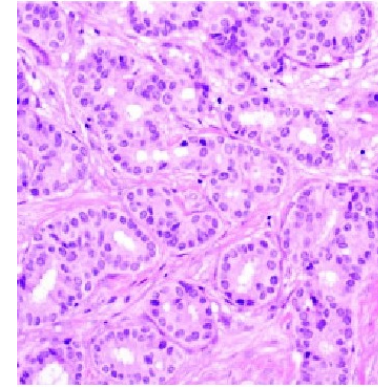
Types of data

Tabular

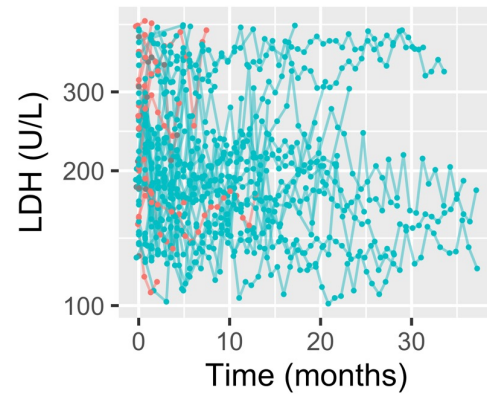
	CLINICAL		MOLECULAR
ID	age	PS	gene_1
1	67	1	KRAS
2	65	0	KRAS
3	52	1	KRAS
4	42	1	
5	60	1	
6	60	0	
7	58	2	EGFR
8	71	1	
9	70	2	BRAF
10	72	2	PIK3CA



Imaging



Longitudinal



Text (unstructured)

Réf. :
Destinataire(s) Patient 4

COMPTE-RENDU DE LA CONSULTATION DU 02/01/2023

Concernant : né le 25/06/1958

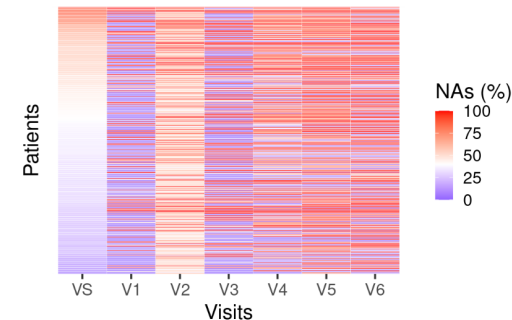
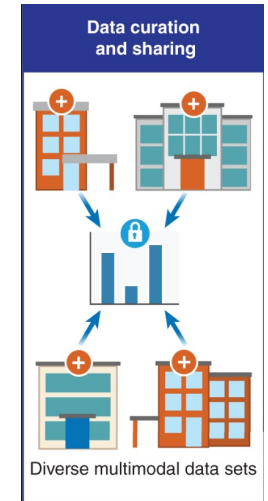
Marseille le 02/01/2023

Chers confrères,

Nous voyons ce jour au CEPCM pour screening dans le cadre de l'étude pour la prise en charge en 2ème ligne thérapeutique de son carcinome épidermoïde bronchique métastatique ganglionnaire, osseux, hépatique et surrénalien.

Preprocessing

- Load data and possibly merge different sources / types
- **Document** the data : dictionary + types (categorical / numeric)
- **Clean** the data (outliers? aberrant values? units errors? exclusion criteria?)
- Define features of interest (e.g., BMI) and feature sets (e.g., monotherapy patients)
- Dummify categorical variables, transform numerics (e.g., log)
- **Missing values** (not covered in this course but ++)
- **Scaling**



⇒ **First, look at the data and perform exploratory data analysis**

Garbage in = garbage out

Formalism

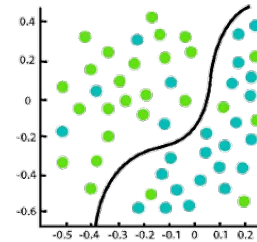
Machine (Statistical) (supervised) Learning

$$y = f(x) + \varepsilon$$

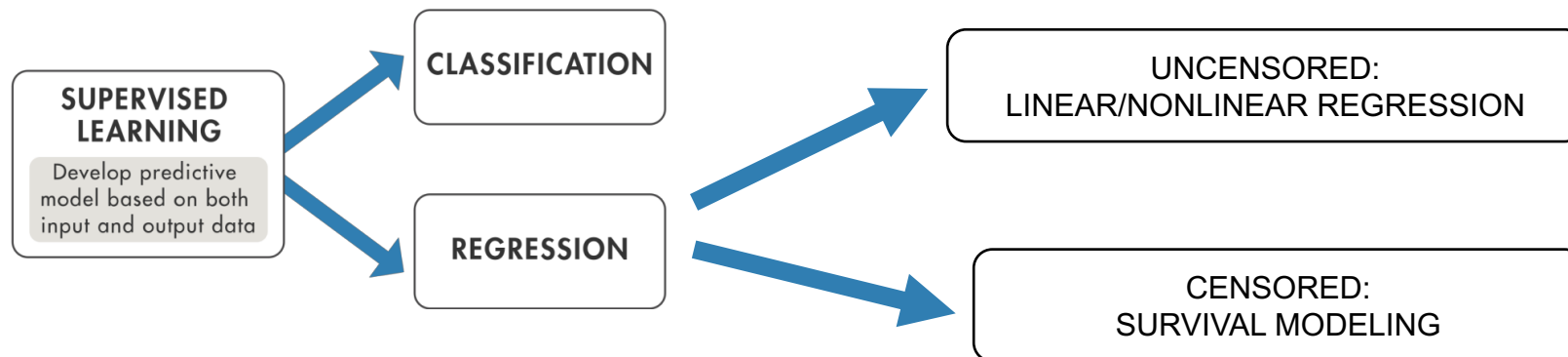
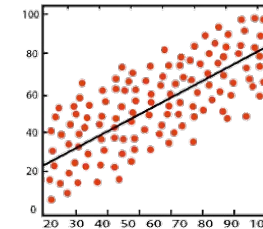
ε = irreducible error

- $x = x_1, x_2, \dots, x_p$ set of variables / features / predictors (e.g., biomarkers)
- Goal = predict y from x = learn \hat{f} that is “close” to $f \rightarrow$ prediction $\hat{y} = \hat{f}(x)$

- $y \in \{Y_1, Y_2\}$ qualitative/categorical \Rightarrow classification



- $y \in \mathbb{R}$ quantitative/continuous \Rightarrow regression



Training / test split

- How to evaluate the predictive performance of \hat{f} ?
- It is trivial to find a model that perfectly predicts the data it has seen (the **training** data)
- We want to **test** the performances of \hat{f} on **unseen** data
- Best solution: have an **external validation** set (e.g., from a different study / hospital)
- If not: randomly split the data between a **training** (usually 2/3 or 3/4) and a **test** set
- Warning! from the moment you see the test data and the model performances, if you further change anything, **you cheat!** (there is leakage)



Training / test split

n = 298 patients

ID	Age	Hemoglobin	Platelets	Leukocytes	Neutrophils	Lymphocytes	PROG
2	61	12.8	527	11.52	9.15	1.43	1
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29	76	11.5	148	7.2	4.83	1.5	0
31	65	16.4	224	8.93	7.6	0.89	1

Training set = $2/3 = 200$ pts

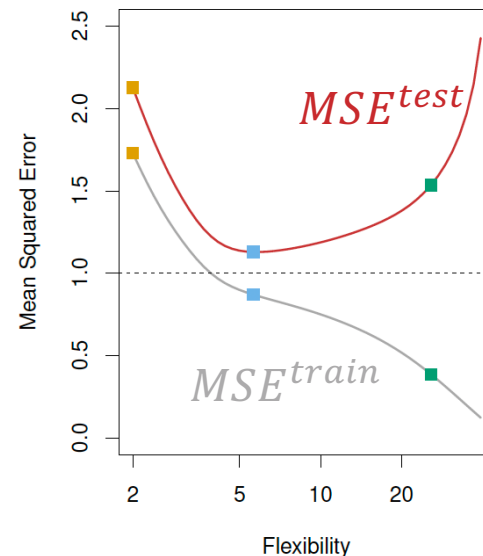
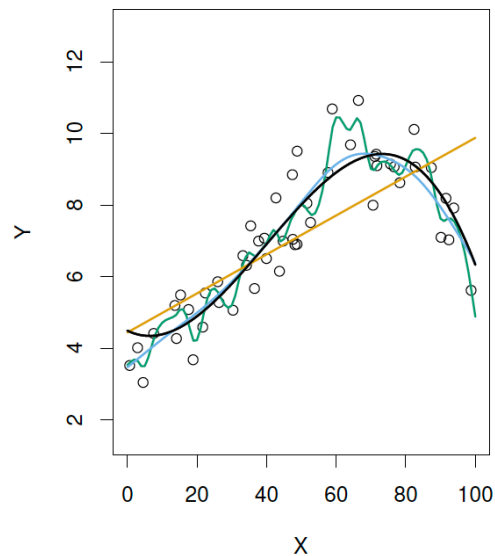
Test set = $1/3 = 98$ patients

Evaluating performances: regression

- Let $x^t = x^{t_1}, \dots, x^{t_T}$ the test set variables and $y^t = y^{t_1}, \dots, y^{t_T}$ the associated test outcomes

$$\text{Mean squared error} = MSE^{train} = Ave \left(y - \hat{f}(x) \right)^2, \quad MSE^{test} = Ave \left(y^t - \hat{f}(x^t) \right)^2$$

Should we minimize the MSE^{train} ?



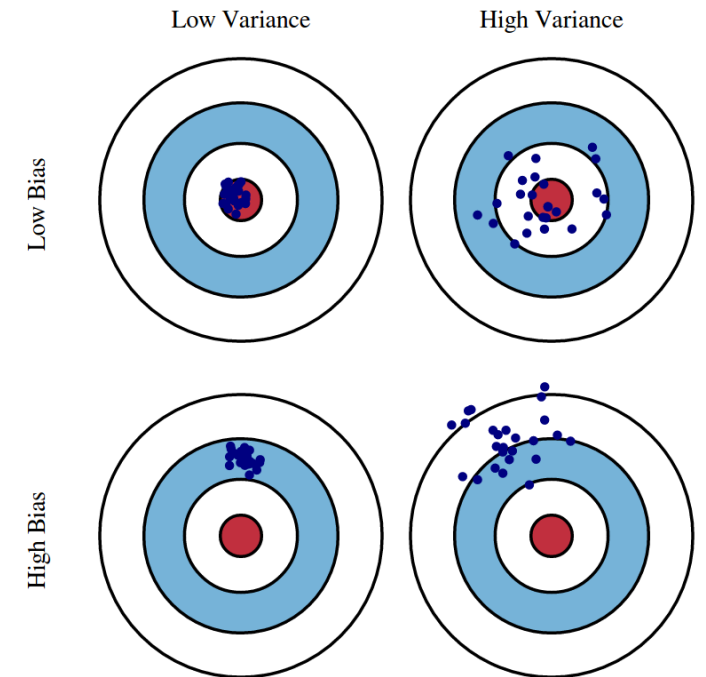
Bias and variance

- Bias = how **accurate** is the prediction, *in average*

$$E[f(x) - \hat{f}(x)]$$

- Variance = how **variable** is the prediction, *in average*

$$E\left[(\hat{f}(x) - E[\hat{f}(x)])^2\right]$$

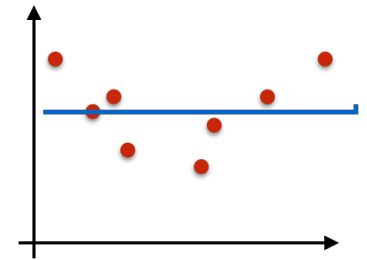
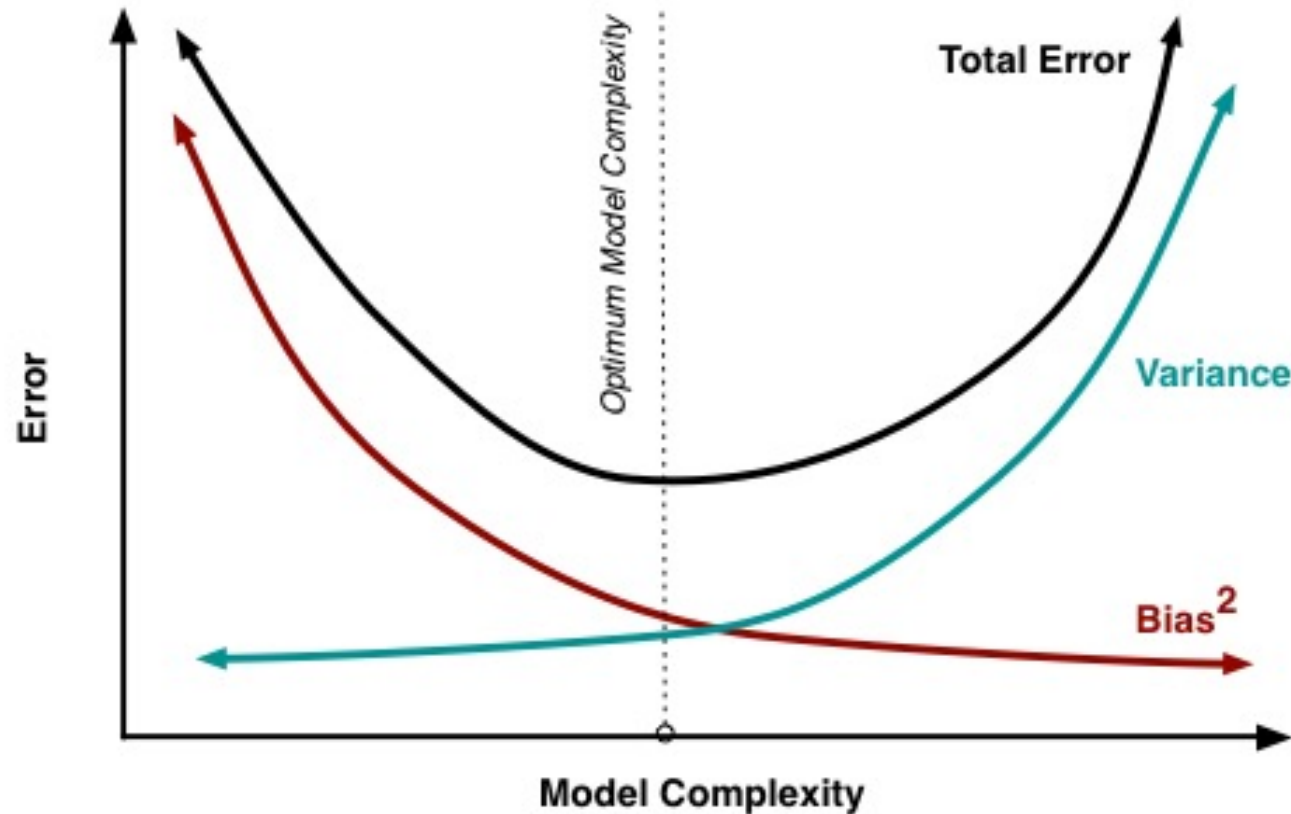


where the average is to be understood as if we repeatedly estimated f using a large number of training sets

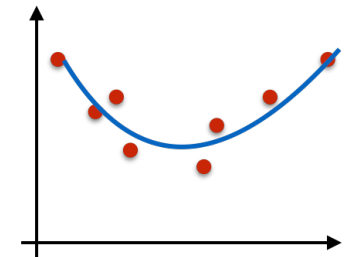
Bias versus variance trade-off

Theorem:

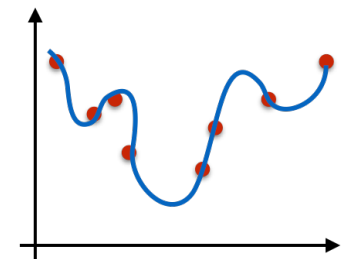
$$E \left[\left(y^t - \hat{f}(x^t) \right)^2 \right] = \text{Var} \left(\hat{f}(x^t) \right) + \text{Bias} \left(\hat{f}(x^t) \right)^2 + \text{Var}(\varepsilon)$$



Underfitting



Correct fitting



Overfitting

Resampling methods

Resampling method = drawing samples from a training set and refitting a model of interest

- No external test set available
- Gives information about the **variability and sensitivity** of the model (model assessment)
- Select a model among candidates (model selection)
- Tune the hyperparameters (e.g., tree depth or minimal number of samples in each leaf)
- Two main resampling methods: cross-validation and bootstrap

Cross validation

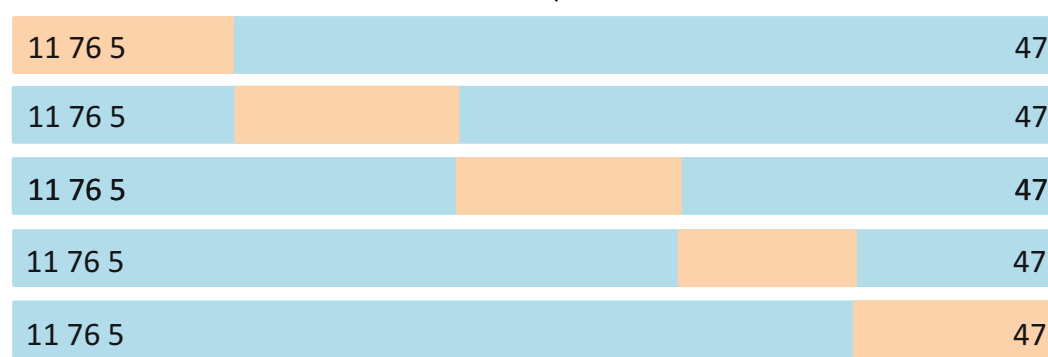
Train/test



Leave-one-out cross-validation (LOOCV)

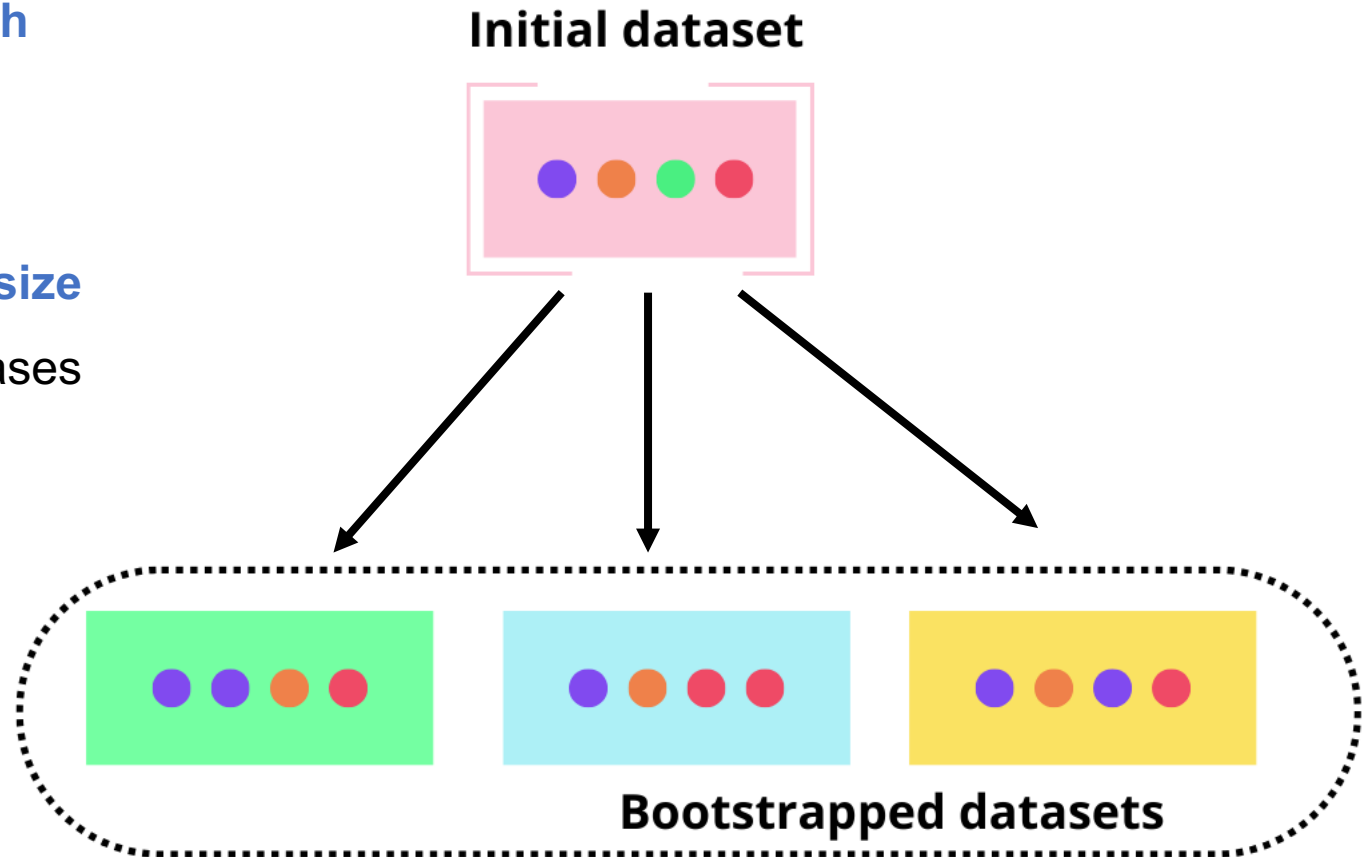


k-fold cross-validation (k = 5)



Bootstrap

- Randomly select n times a subject, **with replacement**
- A bootstrapped dataset has the **same size** but contains only 63.2% of the initial cases



Even less data (because of splitting)

SO

DISCOURAGED !

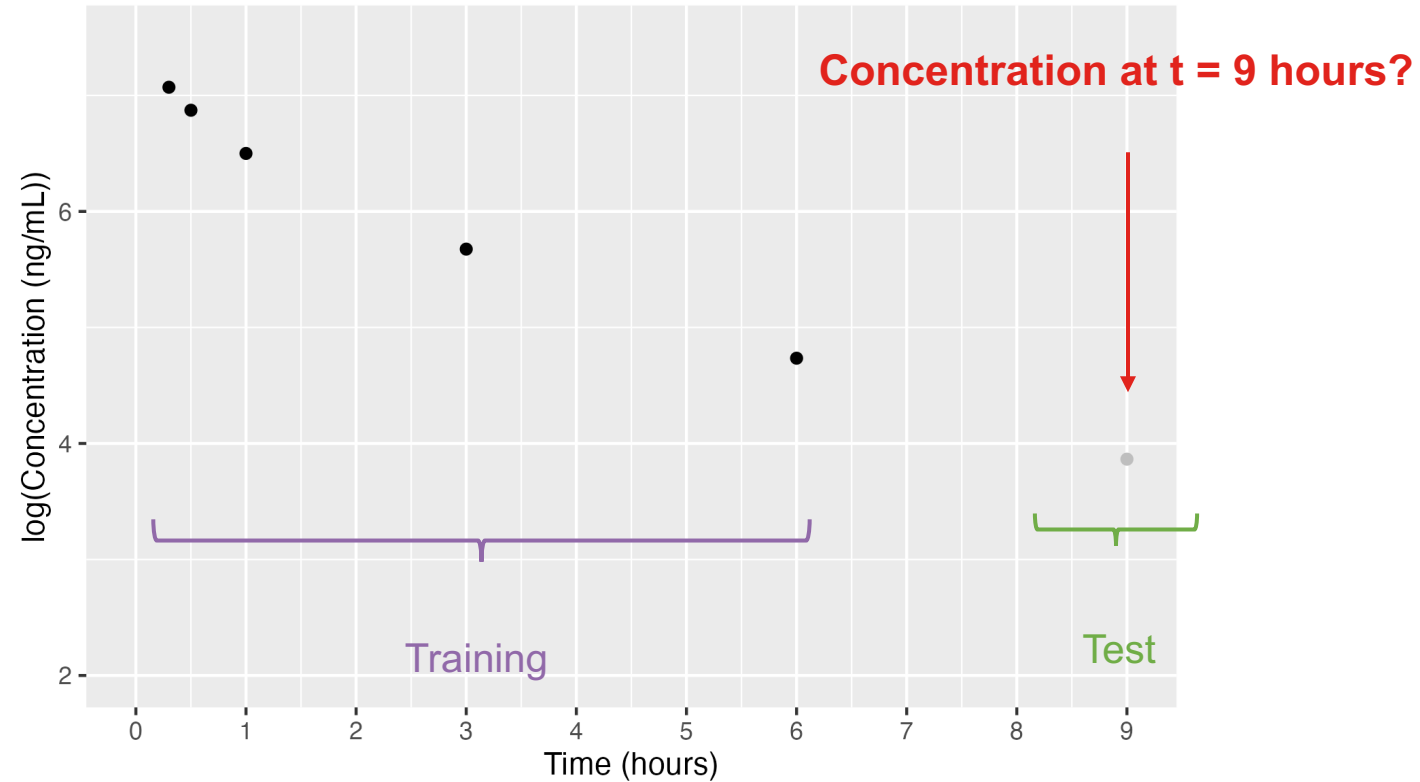
Effectiv

t (50)

t (50)

Linear regression

Example: concentration of a drug (sunitinib in rats) over time



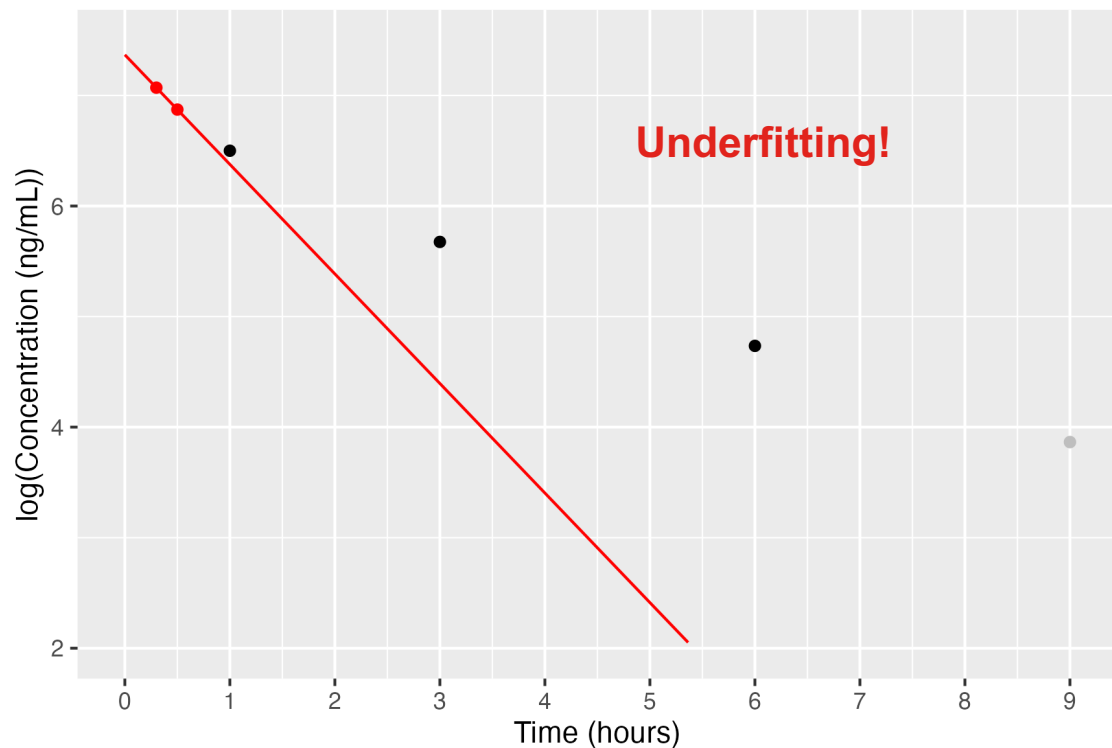
$y = \log(\text{concentration}), x = \text{time}$

$y = f(x) ?$

Example: concentration of a drug (sunitinib in rats) over time

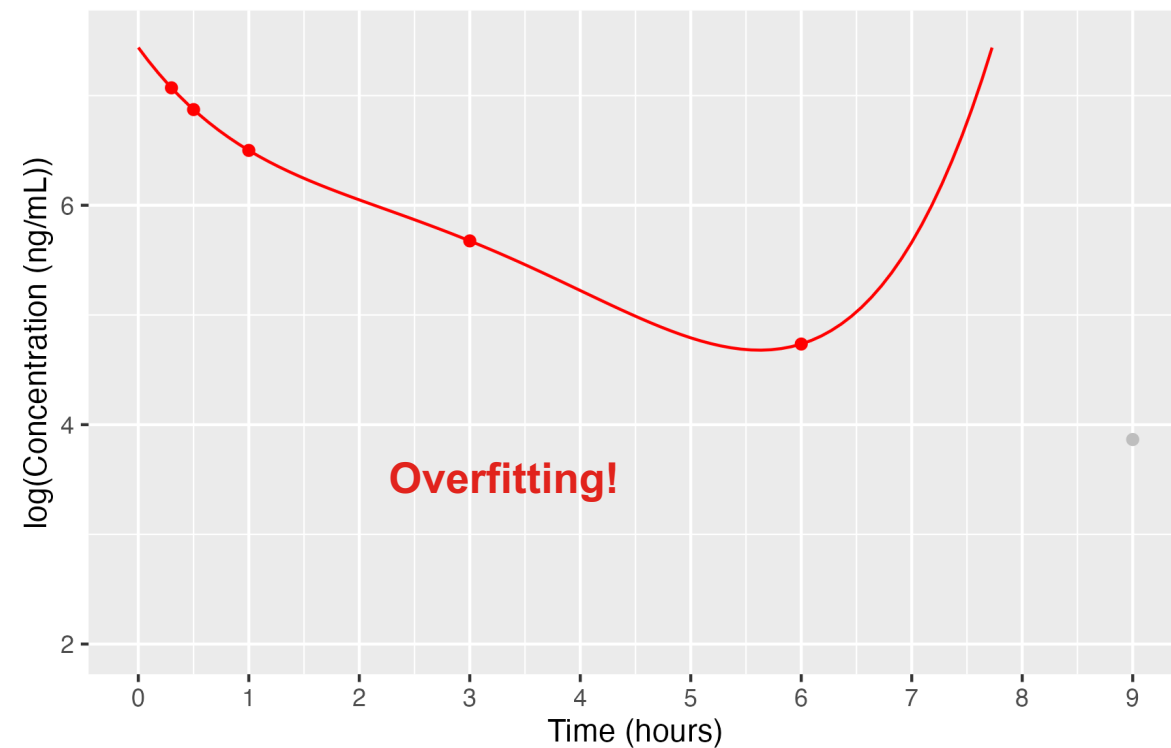
Linear

$$y = \theta_0 + \theta_1 x$$



Polynomial

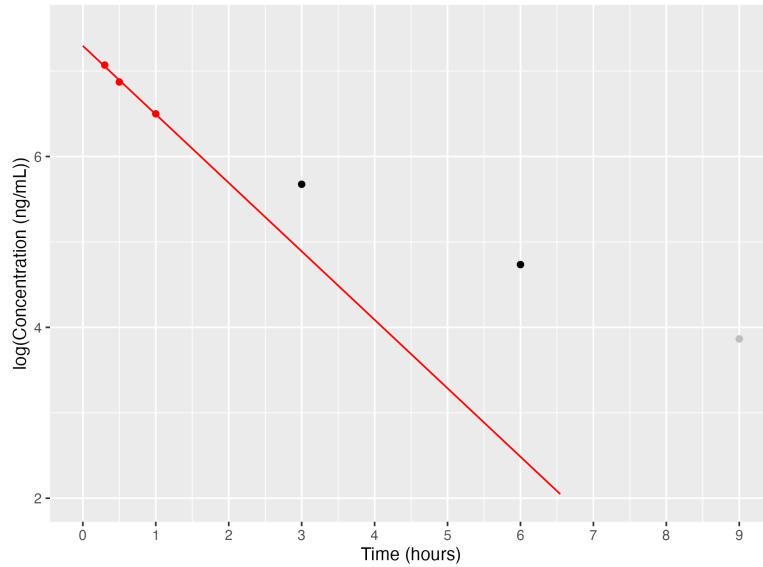
$$y = \theta_0 + \theta_1 x^2 + \theta_2 x^3 + \theta_3 x^4 + \theta_4 x^5$$



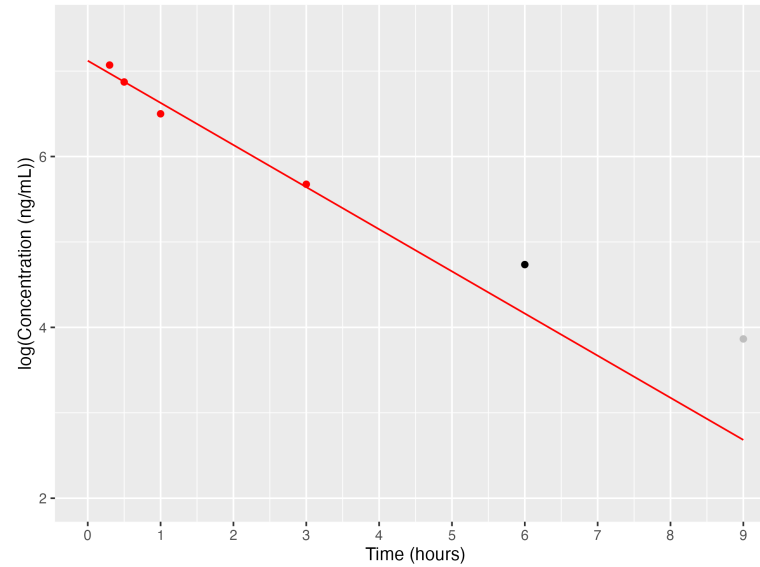
Linear regression

$$y = \theta_0 + \theta_1 x + \varepsilon$$

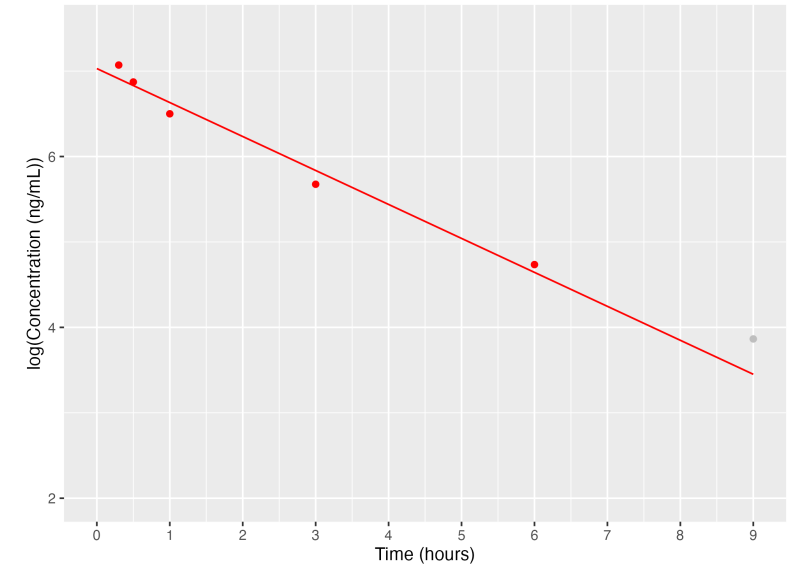
3 data points



4 data points



5 data points



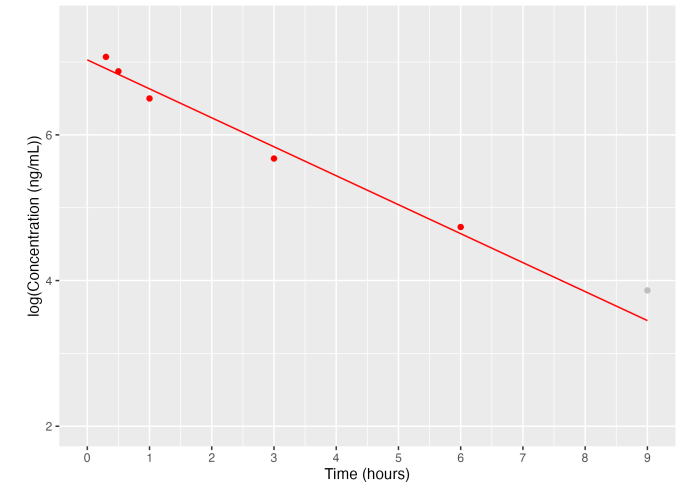
Linear regression: under the hood

$$y = \beta_0 + \beta_1 x + \varepsilon$$

How to find $\widehat{\beta}_0 \approx \beta_0$ and $\widehat{\beta}_1 \approx \beta_1$?

- $\widehat{\beta} = (\widehat{\beta}_0, \widehat{\beta}_1)$ is the value that **minimizes** the **sum of squared residuals**

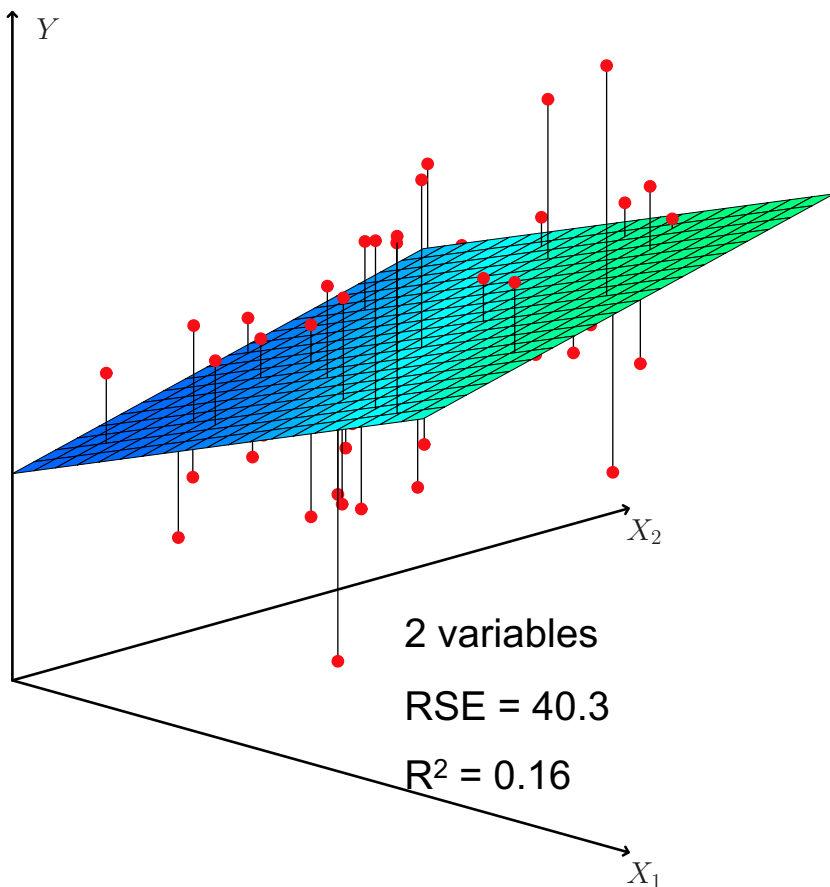
$$SS = \sum_{i=1}^n (y_i - (\beta_0 + \beta_1 t_i))^2$$



ML training \Leftrightarrow **Optimization** of an objective function (also called "loss")

Multiple linear regression

$$y = \beta_0 + \beta_1x_1 + \beta_2x_2 + \varepsilon$$



Predict tumor size (SLD) from 59 variables

	age	sexf	wgt	bmi	race	etni	smoking	smokhis	dis	line	stage	met	nbmeta.. ¹	liver.. ²	lesloc	pdlie.. ³	pdlie.. ⁴	ecog.. ⁵	timed.. ⁶	hgb	hct	rbc	plat	ca	gluc	wbc	lymle
	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1	76	0	88	29.1	1	2	0	2	2	>=2	3	1	2	0	2	2	3	1	292	158	0.454	5.4	298	2.45	5.50	4.1	0.16
2	67	1	70.4	26.2	1	2	0	2	2	1	3	1	3	1	3	2	3	0	813	121	0.37	4.76	355	2.45	4.55	8	0.15
3	70	0	70	24.8	1	2	1	1	2	>=2	4	1	2	0	2	2	3	1	383	141	0.413	4.51	356	2.45	4.72	10.3	0.194
4	64	0	90.3	30.8	1	2	1	1	2	1	1	1	2	0	2	2	3	1	289	108	0.34	4.1	304	2.42	6.83	6.7	0.071
5	74	1	60	23.1	1	2	0	2	2	>=2	3	1	3	1	3	1	2	1	834	139	0.431	4.39	174	2.33	5.11	6	0.23
6	76	0	68	27.5	1	2	0	2	2	>=2	4	1	1	0	1	2	3	1	106	138	0.404	4.23	186	2.48	5.33	9	0.333
7	53	0	86.8	27.7	1	2	0	2	2	>=2	3	1	3	1	4	2	1	1	369	136	0.407	4.4	194	2.45	5.55	8.9	0.09
8	68	0	86.9	27.5	1	2	0	2	2	>=2	3	1	1	0	1	2	3	1	143	121	0.354	3.94	278	2.2	7.55	16.4	0.11
9	58	0	59.5	22.5	2	2	0	2	2	>=2	4	1	3	0	3	2	3	1	219	107	0.319	3.62	764	2.33	8.22	10.3	0.055
10	62	1	55.8	23.5	2	2	0	3	2	>=2	4	1	1	0	1	1	2	1	416	120	0.367	3.97	373	2.31	6.1	7.5	0.164

$$y = \beta_0 + \beta_1x_1 + \dots + \beta_{59}x_{59} + \varepsilon$$

RSE = 36.0

R² = 0.44

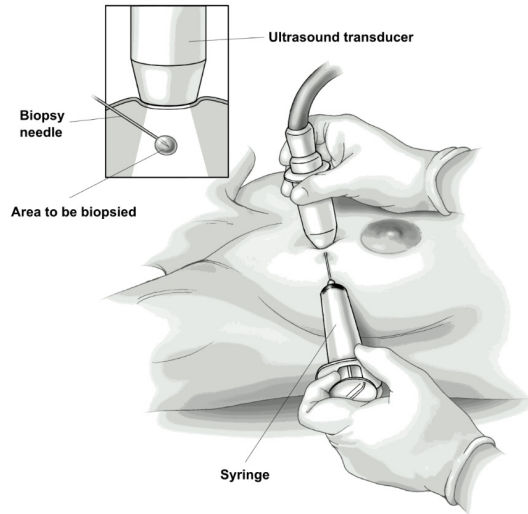
Categorical variables? → dummified (= one-hot-encoding)

- SEX = M, F → SEX = {0, 1}
- NB_META = {0, 1, 2, ≥ 3} → NB_META_1, NB_META_2 and NB_META_≥3

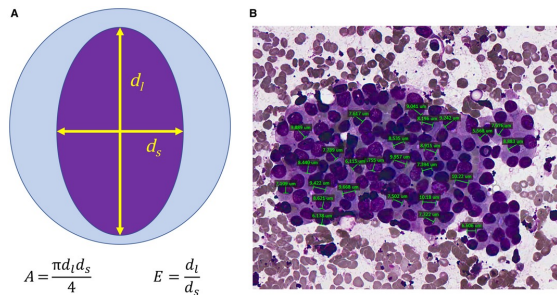
! Variables need to be **scaled**

Linear classification: logistic regression

Example: breast cancer diagnosis



Fine needle aspiration using ultrasound



© Sam and Amy Collins

$n = 569$ subjects

$p = 32$ features = (x_1, \dots, x_{32})

y

ID	radius	texture	perimeter	area	smoothness	compactness	diagnosis
842302	17.99	10.38	122.8	1001	0.1184	0.2776	M
842517	20.57	17.77	132.9	1326	0.0847	0.0786	M
84300903	19.69	21.25	130	1203	0.1096	0.1599	M
84348301	11.42	20.38	77.58	386.1	0.1425	0.2839	B
84358402	20.29	14.04	105.1	1007	0.1003	0.1328	M
843786	12.45	15.08	81.7	488.9	0.1278	0.17	M
844359	18.25	19.98	119.6	1040	0.0946	0.109	M
84458202	13.71	20.83	90.2	577.9	0.1189	0.1645	M
844981	13	21.82	87.5	519.8	0.1273	0.1932	M
84501001	12.46	24.04	83.97	475.9	0.1186	0.2396	M
845636	16.02	23.24	102.7	797.8	0.0821	0.0667	B
84610002	15.78	17.89	87.86	781	0.0971	0.1292	M
846226	19.17	24.8	123.6	1123	0.0974	0.2458	B
846381	15.85	23.95	103.7	782.7	0.084	0.1002	B
84667401	13.73	22.61	93.6	578.3	0.1131	0.2293	B

Training set = 3/4

Test set = 1/4

Logistic regression

$$p = \mathbb{P}(Y = 1) \in (0,1) \xrightarrow{?} \mathbb{R}$$

$$\frac{p}{1-p} \in (0, +\infty) = \frac{\mathbb{P}(Y = 1)}{\mathbb{P}(Y = 0)} = \text{odds} \approx \text{chance}$$

$$\ln\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x_1 + \dots + \beta_L x_L$$

Why not linear regression?

$$\Leftrightarrow p = \frac{e^{\beta_0 + \beta_1 x_1 + \dots + \beta_L x_L}}{1 + e^{\beta_0 + \beta_1 x_1 + \dots + \beta_L x_L}} = \pi(x)$$

Estimation: likelihood maximization $\rightarrow (\widehat{\beta}_k)$

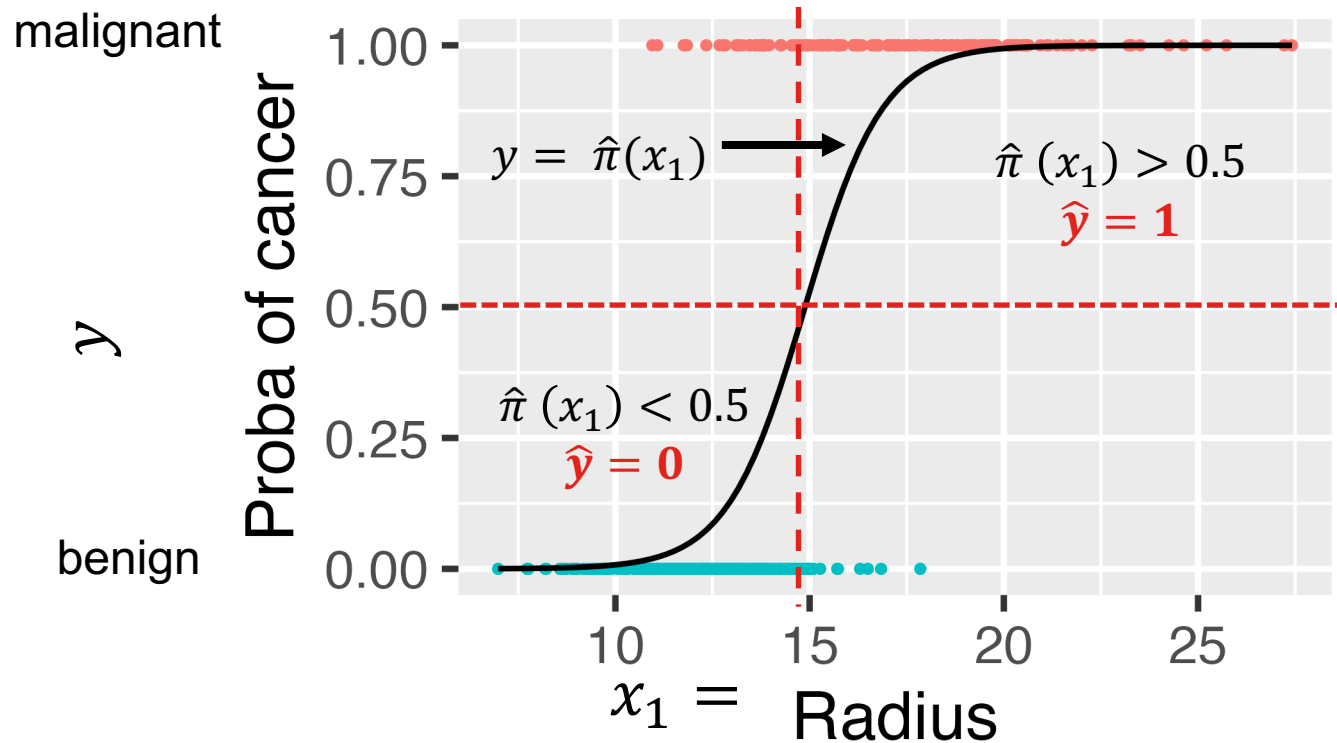
Interpretation: for one variable x , $\text{odds}(x) = e^{\widehat{\beta}_0 + \widehat{\beta}_1 x}$

$$\Rightarrow e^{\widehat{\beta}} = \frac{\text{odds}(x+1)}{\text{odds}(x)} = \text{odds ratio} = OR$$

if $OR = 1.5$ there is a 50% increase of chance of having $Y = 1$ for an increase of x of one unit

$$\widehat{\pi}(x_1) = 0.5$$

$$\Leftrightarrow x_1 = -\frac{\widehat{\beta}_0}{\widehat{\beta}_1}$$



Training set

Logistic regression = linear classification

- 2 features: radius and texture

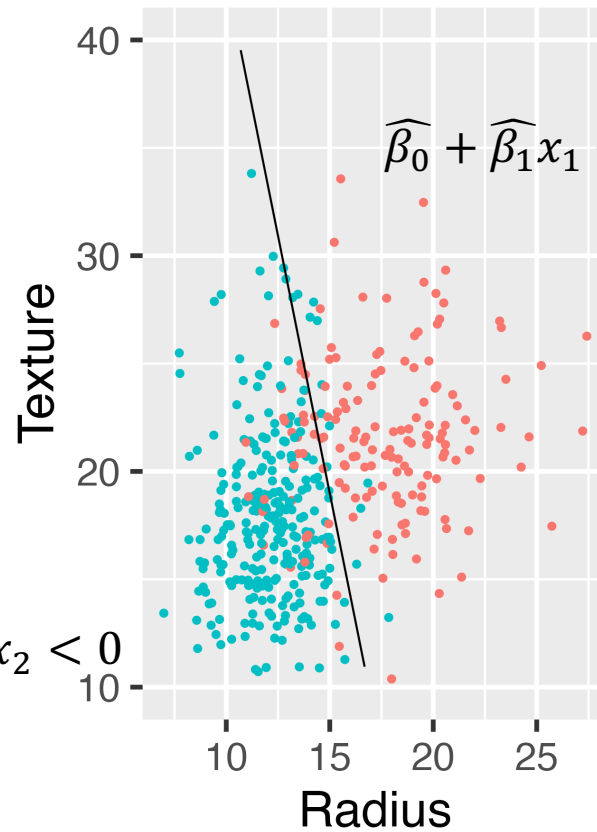
$$\ln\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x_1 + \beta_2 x_2$$

Fit on training set
(Likelihood maximization)

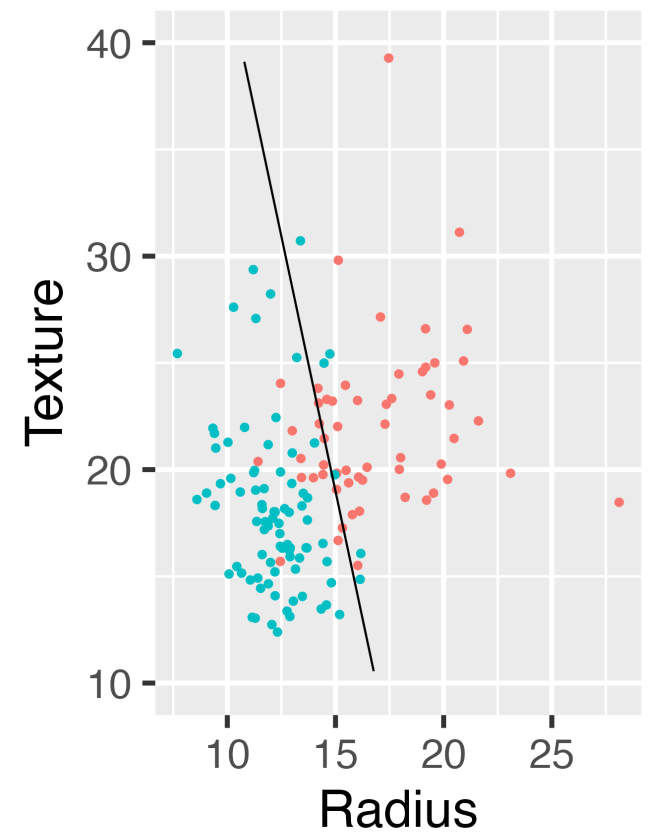
$$\widehat{\beta}_0, \widehat{\beta}_1, \widehat{\beta}_2$$

$$\widehat{\beta}_0 + \widehat{\beta}_1 x_1 + \widehat{\beta}_2 x_2 < 0$$

Training set



Test set



Classification: additional prediction metrics

Performance evaluation: Confusion matrix

$$\text{Data} \begin{pmatrix} x^1 \\ \vdots \\ x^N \end{pmatrix} \longrightarrow \text{Predictions} \begin{pmatrix} \hat{y}^1 \\ \vdots \\ \hat{y}^N \end{pmatrix} = \begin{pmatrix} \hat{M}(x^1) \\ \vdots \\ \hat{M}(x^N) \end{pmatrix} \text{ vs reality } \begin{pmatrix} y^1 \\ \vdots \\ y^N \end{pmatrix}$$

Actual

		Actual	
		1	0
Model	+	TP (Sensitivity)	FP
	-	FN	TN (Specificity)

$$\text{Accuracy} = \frac{TP+TN}{TP+TN+FP+FN}$$

$$\text{Sensitivity} = SE = \mathbb{P}(+|1) = TPR = \frac{TP}{TP+FN}$$

$\beta = \mathbb{P}(-|1) = FNR = 1 - SE =$ proba of **type II** error
(classify as benign what is cancer)

$$\text{Specificity} = SP = \mathbb{P}(-|0) = TNR = \frac{TN}{FP+TN}$$

$\alpha = \mathbb{P}(+|0) = FPR = 1 - SP =$ proba of **type I** error
(classify as tumor what is benign)

Performances

Training set

Radius

	1	0
+	122	15
-	33	256

Accuracy = 0.887

Radius + texture

	1	0
+	124	13
-	31	258

Accuracy = 0.897

All

	1	0
+	155	0
-	0	271

Accuracy = 1

Test set

	1	0
+	42	4
-	15	82

Accuracy = 0.867

	1	0
+	44	6
-	13	80

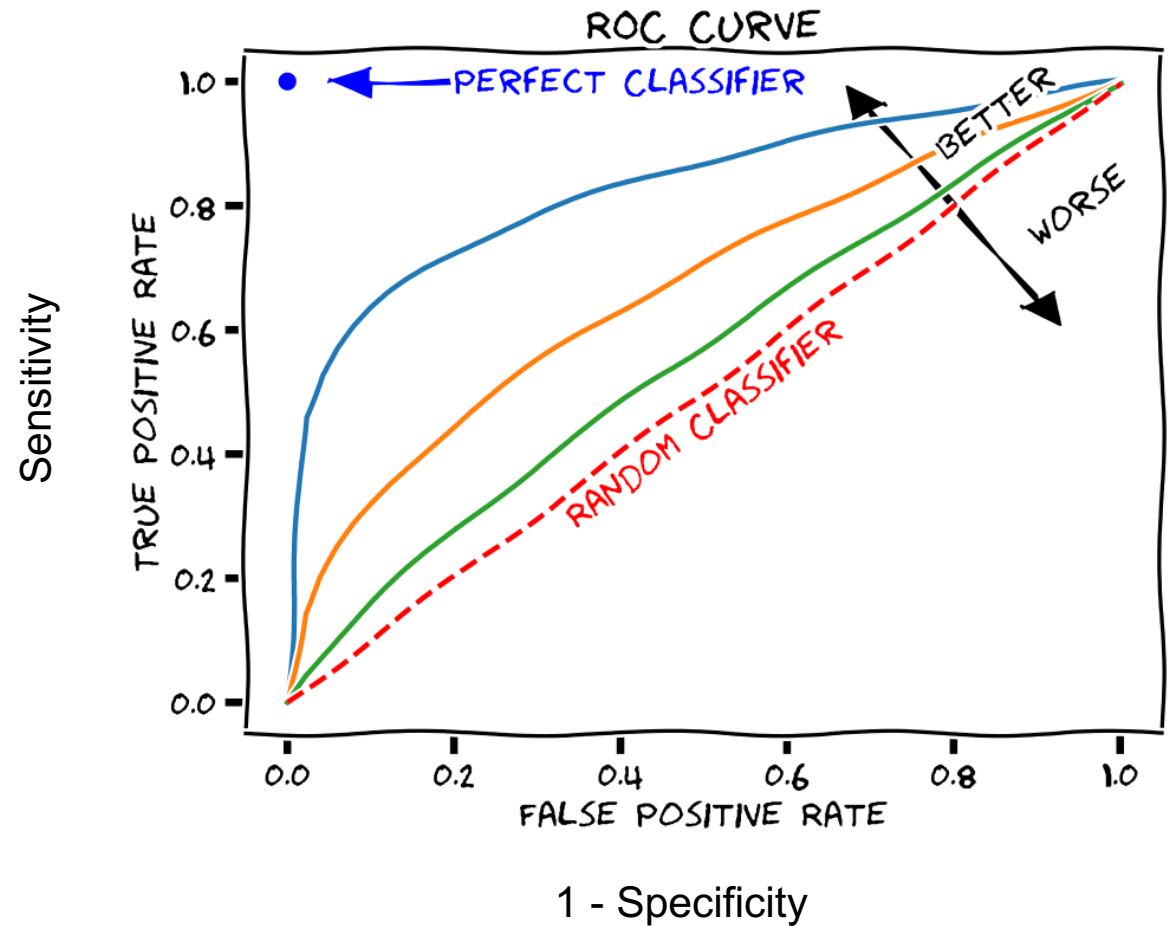
Accuracy = 0.867

	1	0
+	52	7
-	5	79

Accuracy = 0.916

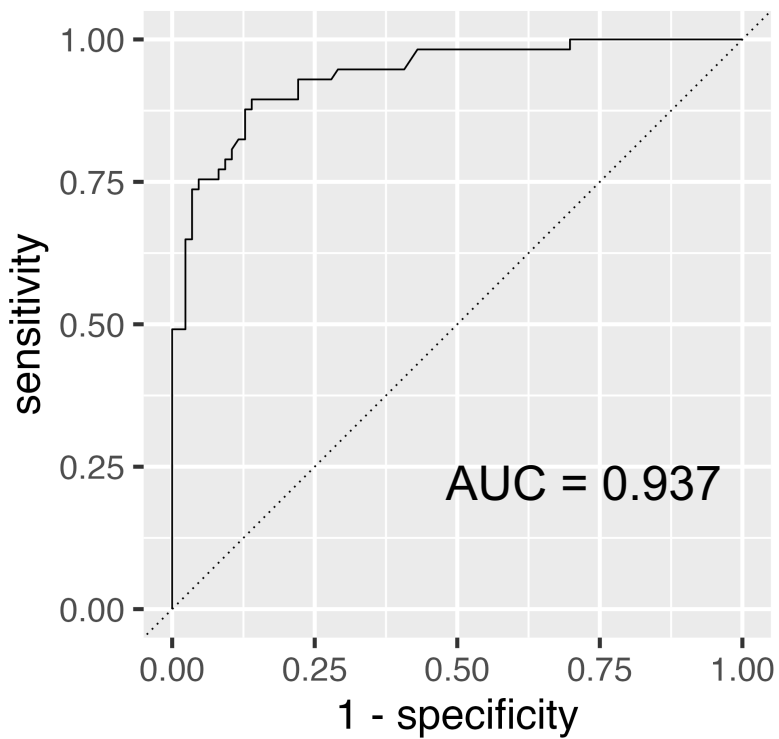
ROC curve analysis

- In practical cases a classification model often assigns a **score** (e.g. proba)
- For each value of a **threshold**, one *SE* and one *SP* value
- Global quantification of performances = **area under the curve** (AUC)
- In practice, **one threshold** needs to be defined **from the train set**

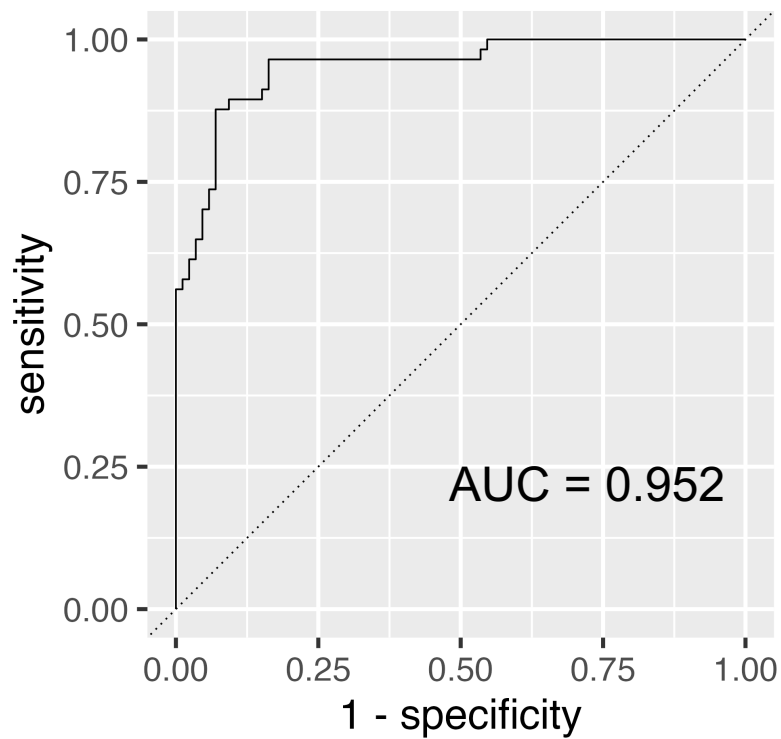


AUCs of logistic regression (test set)

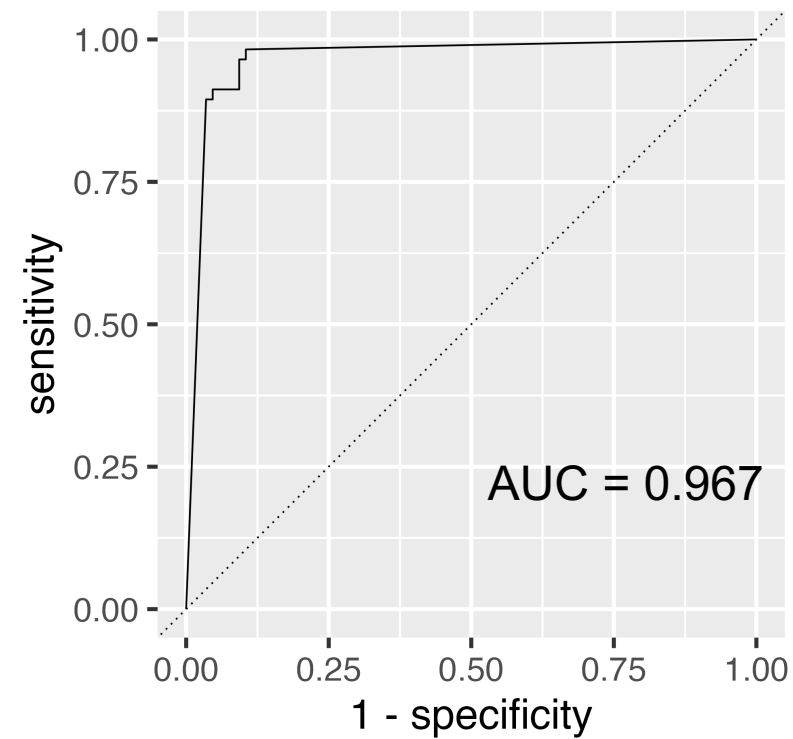
Radius



Radius + texture



All



Interpretation of AUC

AUC = probability that a random pair of predictions (\hat{y}^1, \hat{y}^2) is **concordant** with the observations i.e that the score of \hat{y}^1 is larger than the score of \hat{y}^2 if $y^1 > y^2$.

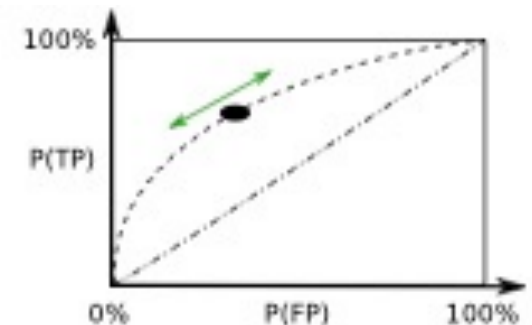
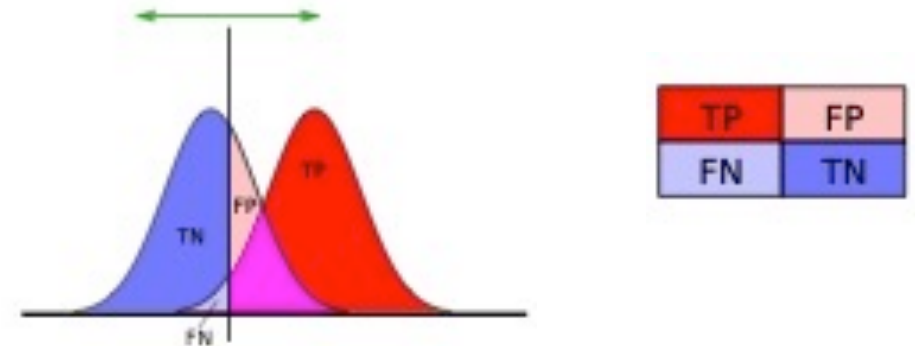
- S_1 = score in class we want to classify as positive (say, malignant), density f_1
- S_0 = score in other class (say, healthy/benign), density f_0
- T = threshold

$$AUC = \int_{T_{max}}^{T_{min}} SE(T) d(FPR(T))$$

$$SE(T) = \mathbb{P}(S \geq T | 1) = \int_T^{T_{max}} f_1(x) dx$$

$$FPR(T) = \mathbb{P}(S \geq T | 0) = \int_T^{T_{max}} f_0(x) dx$$

$$\begin{aligned} AUC &= \int_{T_{min}}^{T_{max}} \int_T^{T_{max}} f_1(x) f_0(T) dT \\ &= \mathbb{P}(S_1 \geq S_0) \end{aligned}$$



Positive and negative predictive value

- Accuracy, sensitivity and specificity are **not sufficient** to assess a model
- We are often more interested in $\mathbb{P}(1|+)$ (= **positive predictive value**, *PPV*) and $\mathbb{P}(0|-)$ (= **negative predictive value**, *NPV*)

- From Bayes

$$PPV = \mathbb{P}(1|+) = \frac{\mathbb{P}(+|1)\mathbb{P}(1)}{\mathbb{P}(+)}$$

$$\begin{aligned}\mathbb{P}(+) &= \mathbb{P}(+|0)\mathbb{P}(0) + \mathbb{P}(+|1)\mathbb{P}(1) = (1 - \mathbb{P}(-|0))(1 - \mathbb{P}(1)) + SE \cdot \mathbb{P}(1) \\ &= (1 - SP) \cdot (1 - p) + SE \cdot p\end{aligned}$$

p prevalence
↓

$$PPV = \frac{SE \cdot p}{(1 - SP) \cdot (1 - p) + SE \cdot p}$$

- Other metrics: $F1 = \text{harmonic mean of } PPV \text{ (precision) and sensitivity (recall)} = 2(PPV^{-1} + SE^{-1})^{-1}$

Example: Lung cancer and smoking status

- Percentage of smokers among lung cancer patients = 90%, i.e. SE of a model based on smoking status is 0.9
- Approx. 30% of population is composed of smokers $\Rightarrow SP (= TNR, \text{ i.e. proportion of people who don't smoke and don't have cancer})$ is 70%.
- Assuming a lifetime risk of having lung cancer of 7.19% (= prevalence)

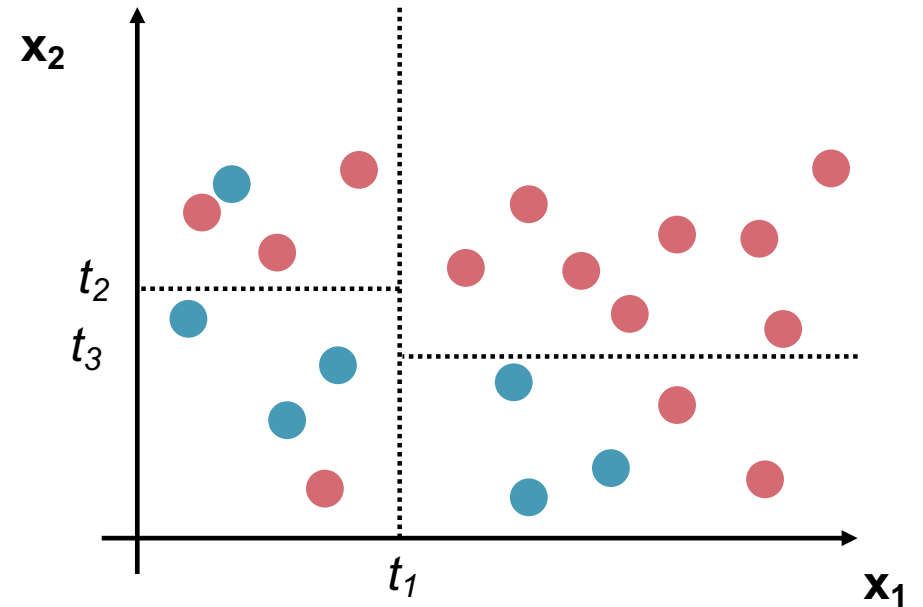
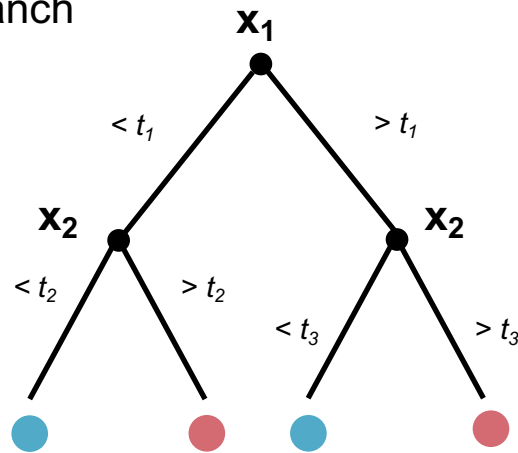
$$PPV = \mathbb{P}(\text{lung cancer during lifetime} \mid \text{smoker}) = 18.9\%$$

Nonlinear methods: decision trees

Classification and regression trees (CART)

● = Progression
● = Response

- Stratifying or segmenting the predictor/variable space into simple regions
- Classification tree: vote in each branch
- Regression tree: average in each branch
- Hyperparameters?
 - Tree depth
 - Minimal node size
 - Cost-complexity



Here, no need to scale 😊

Node splitting

Regression

$$R_1(j, s) = \{X|X_j < s\} \text{ and } R_2(j, s) = \{X|X_j \geq s\}$$

left child node based on
variable j and cutoff s

- For each node, recursively find value of j and s that minimize

$$\sum_{i: x_i \in R_1(j,s)} (y_i - \hat{y}_{R_1})^2 + \sum_{i: x_i \in R_2(j,s)} (y_i - \hat{y}_{R_2})^2$$

Classification

- Minimize the Gini index = total variance across the K classes = **purity** index

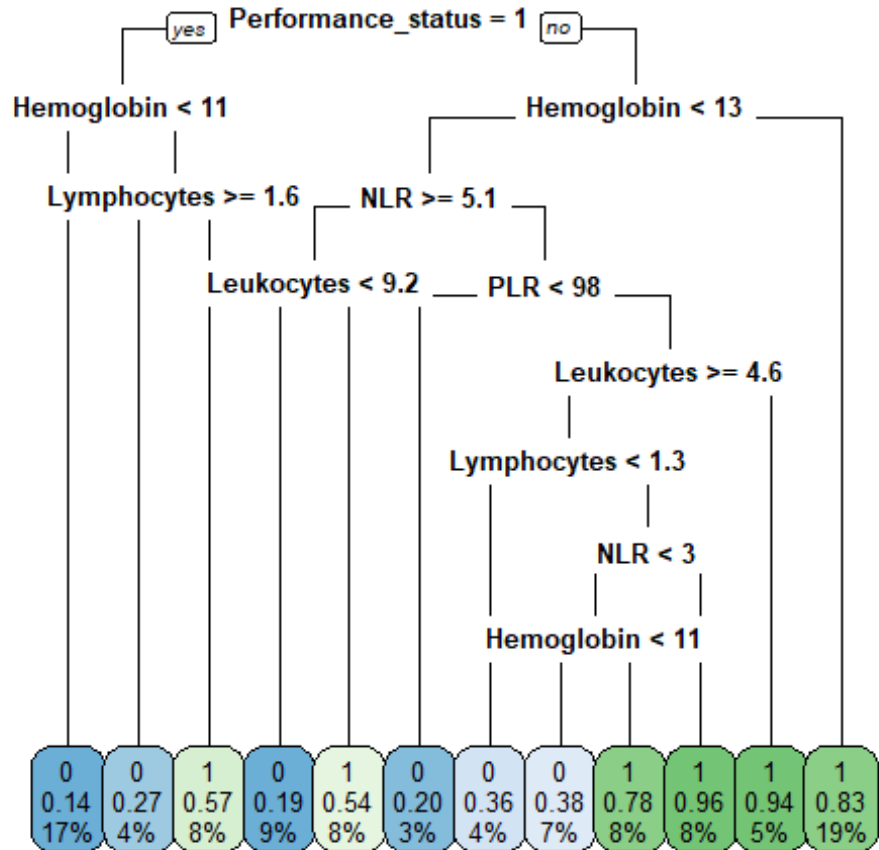
$$G = \sum_{k=1}^K \hat{p}_{mk}(1 - \hat{p}_{mk})$$

where \hat{p}_{mk} = proportion of the k -th class in node m .

For each potential split (i.e., variable x_p and cutoff s)

- Calculate G in the two child nodes
- Calculate the difference between parent and child's
- Choose the split with maximum difference

Pruning



Cost-complexity $\alpha = 0$

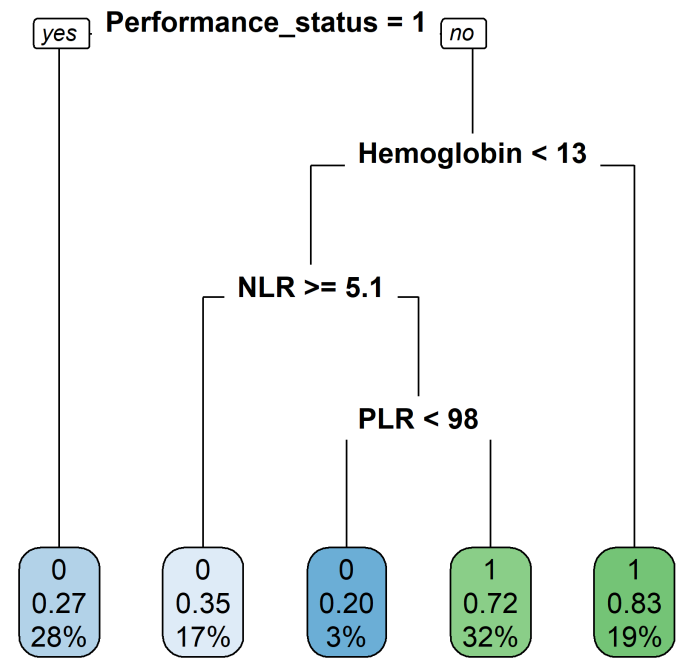
Pruning



$$R_\alpha(T) = R(T) + \alpha|T|$$

Misclassification on error

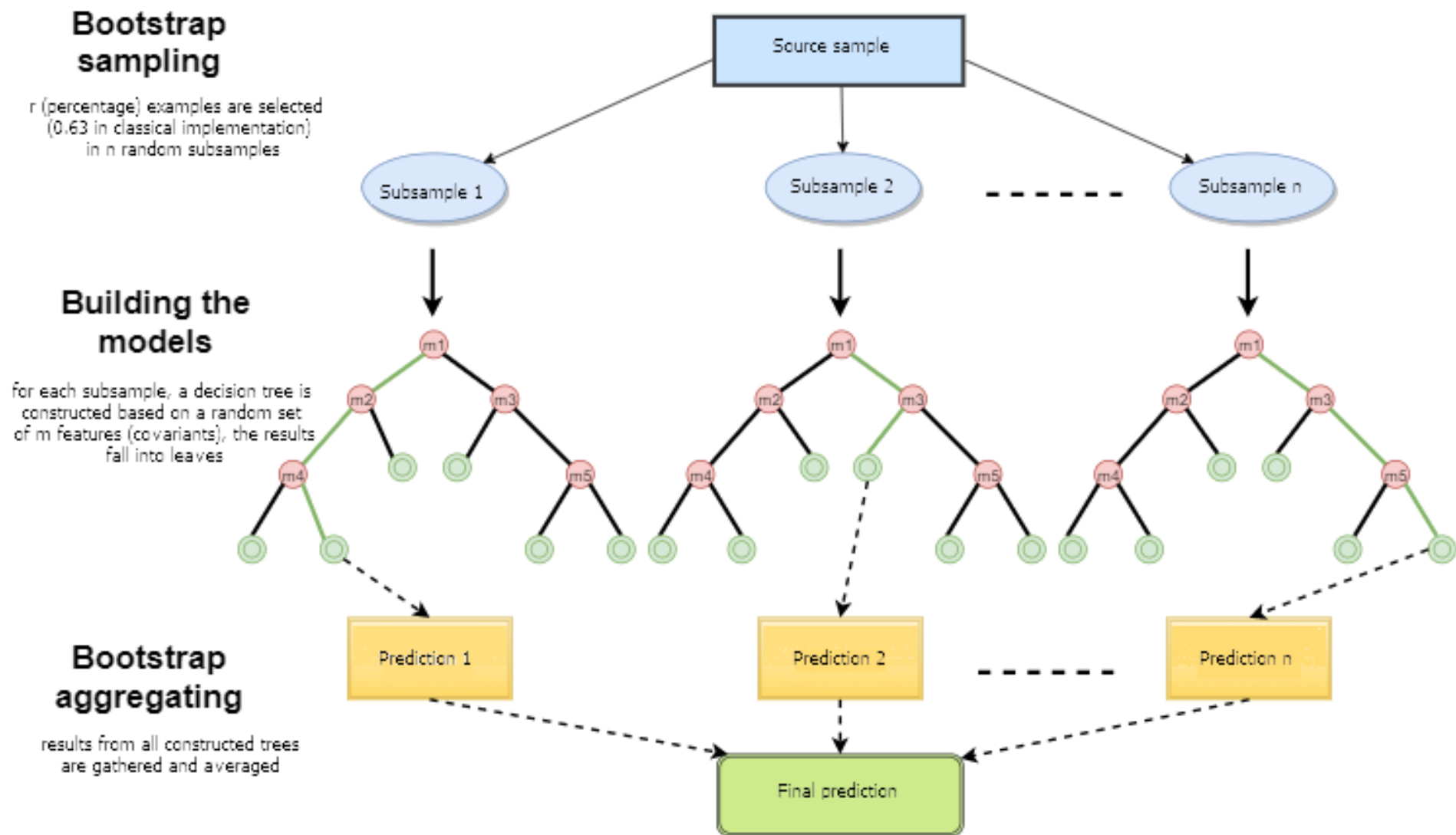
nb of terminal nodes



Cost-complexity $\alpha = 0.02$

Main issue = overfitting

Ensemble method: random forest



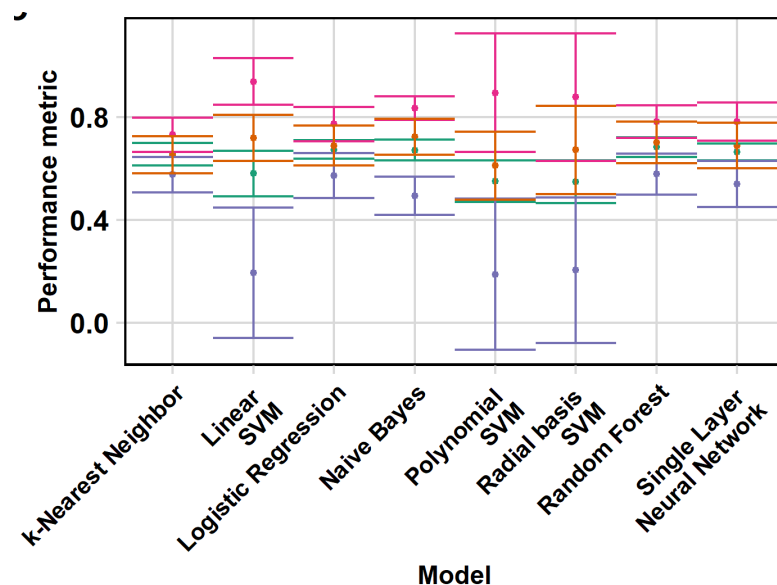
Random forest: hyperparameters

- Number of trees : *trees* [R ranger, default 500], *n_estimators* [python sklearn, default 100]
- Number of variables randomly selected to split each node: *mtry* [R], *max_features* [sklearn], default = \sqrt{p}
- Minimal node size *min_n* [R, default 10], *min_samples_leaf* [sklearn, default 1]
- Additional parameters in sklearn: *criterion* (default: Gini), *max_depth*, *min_impurity_decrease*,...

Example on predict NSCLC response to ICI

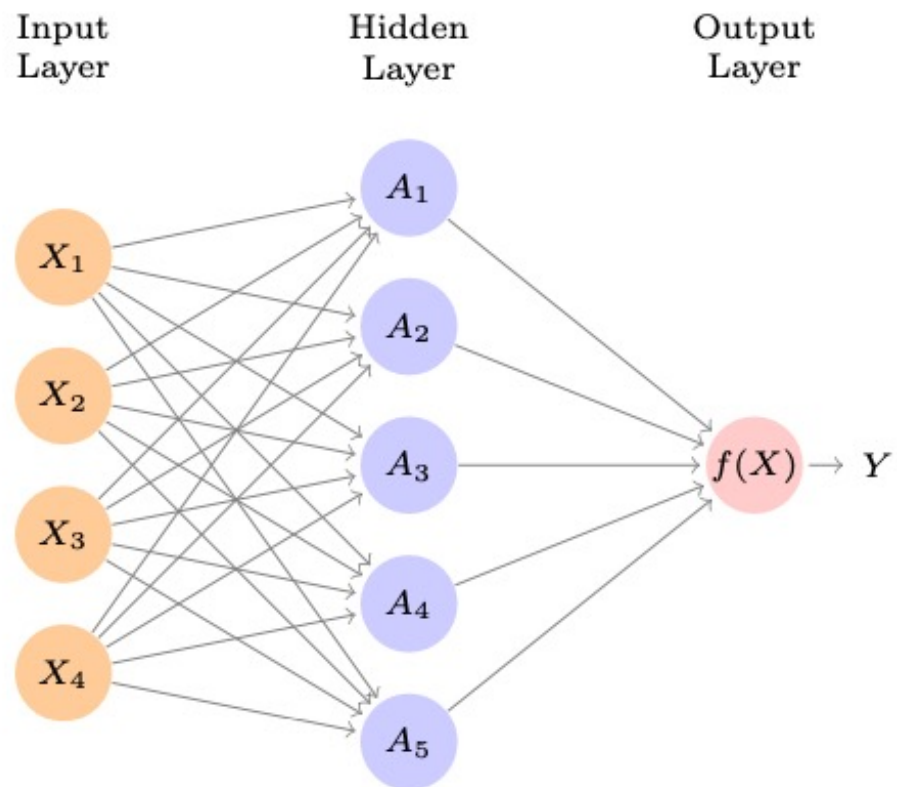
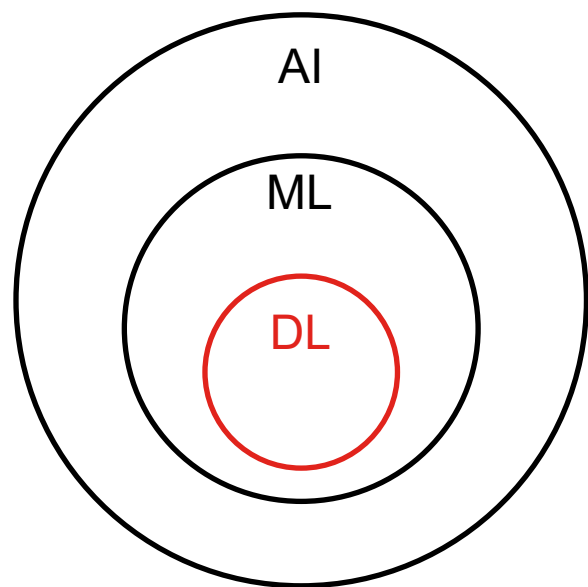
Model	Accuracy	ROC AUC	PPV	NPV	Sensitivity	Specificity
Random Forest	0.68 ± 0.04	0.74 ± 0.03	0.70 ± 0.08	0.68 ± 0.06	0.58 ± 0.08	0.78 ± 0.06
Logistic Regression	0.67 ± 0.04	0.73 ± 0.03	0.69 ± 0.08	0.67 ± 0.06	0.57 ± 0.09	0.77 ± 0.07
Naive Bayes	0.67 ± 0.04	0.73 ± 0.03	0.72 ± 0.07	0.65 ± 0.06	0.49 ± 0.07	0.83 ± 0.05
Single Layer Neural Network	0.66 ± 0.03	0.72 ± 0.03	0.69 ± 0.09	0.66 ± 0.06	0.54 ± 0.09	0.78 ± 0.07
k-Nearest Neighbour	0.66 ± 0.04	0.69 ± 0.04	0.65 ± 0.07	0.66 ± 0.06	0.58 ± 0.07	0.73 ± 0.07
Linear SVM	0.58 ± 0.09	0.73 ± 0.03	0.72 ± 0.09	0.58 ± 0.10	0.19 ± 0.25	0.94 ± 0.09
Polynomial SVM	0.55 ± 0.08	0.73 ± 0.03	0.61 ± 0.13	0.58 ± 0.13	0.19 ± 0.29	0.89 ± 0.23
Radial basis SVM	0.55 ± 0.08	0.73 ± 0.03	0.67 ± 0.17	0.56 ± 0.06	0.20 ± 0.28	0.88 ± 0.25

Metric — Accuracy — Precision — Sensitivity — Specificity

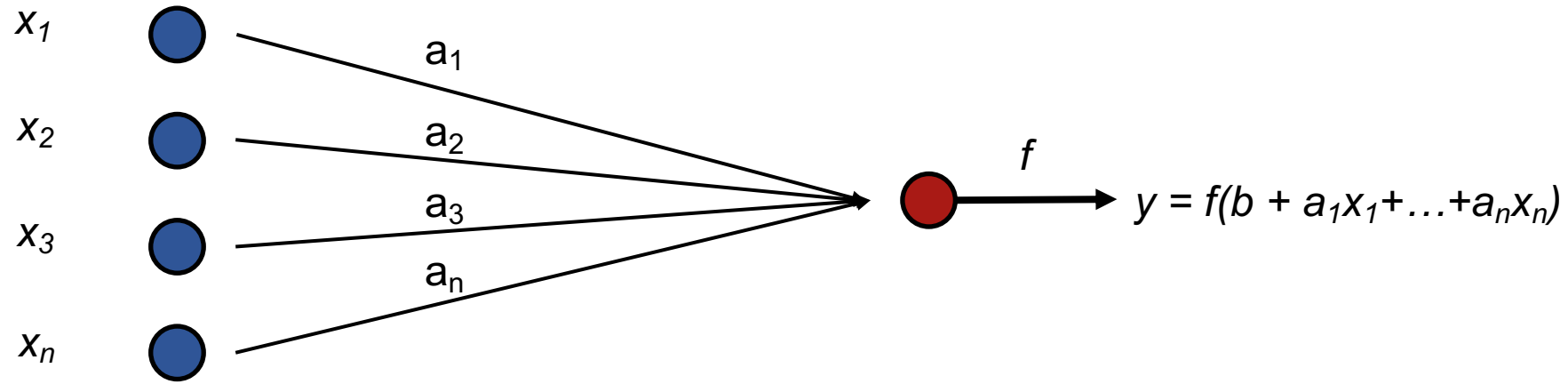


Artificial neural networks

Artificial neural networks



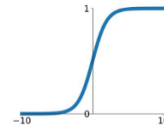
Perceptron



Activation Functions

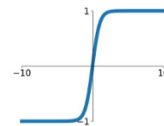
Sigmoid

$$\sigma(x) = \frac{1}{1+e^{-x}}$$



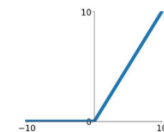
tanh

$$\tanh(x)$$

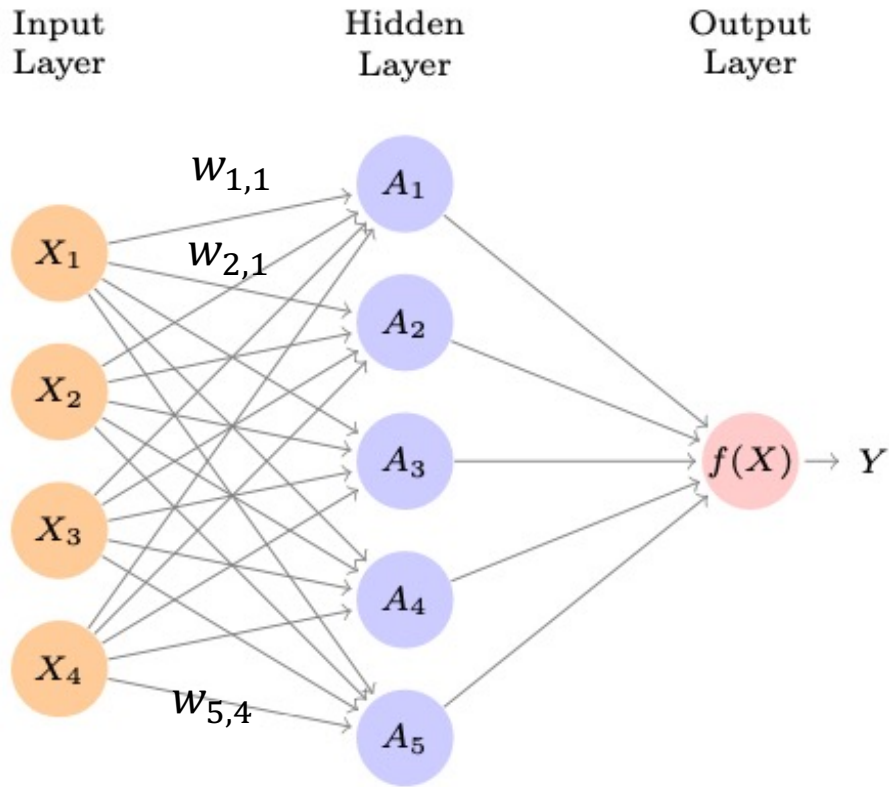


ReLU

$$\max(0, x)$$



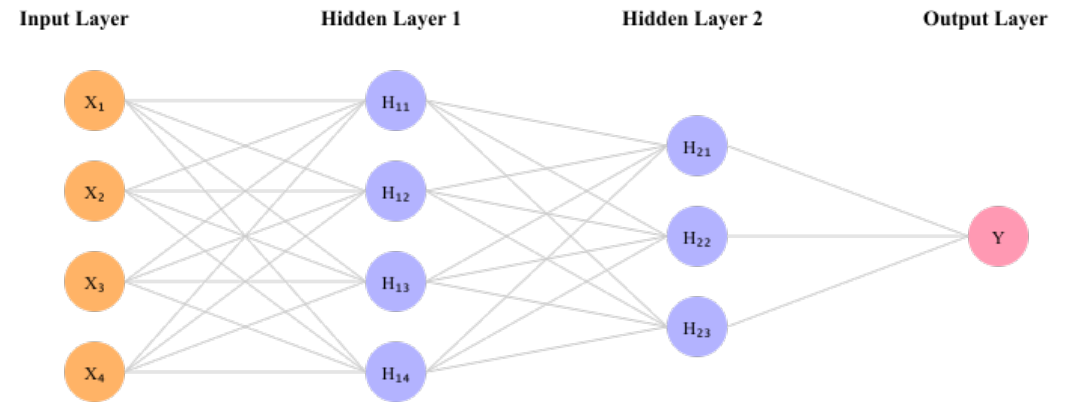
Feed-forward neural network



$$W \in \mathbb{R}^{5,4}$$

$$A = W \cdot X$$
$$Y = f(W \cdot X)$$

Multiple layers



$$Y = f_2(W_2 \cdot f_1(W_1 \cdot X))$$

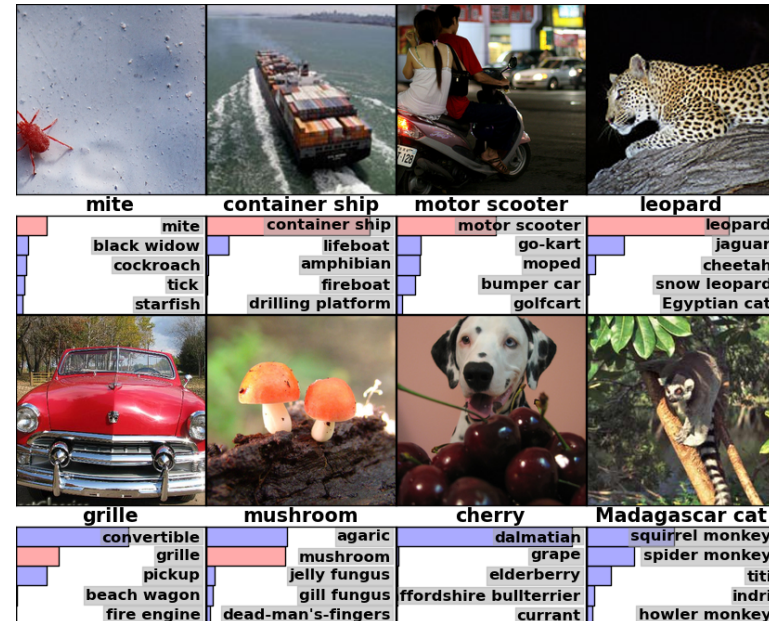
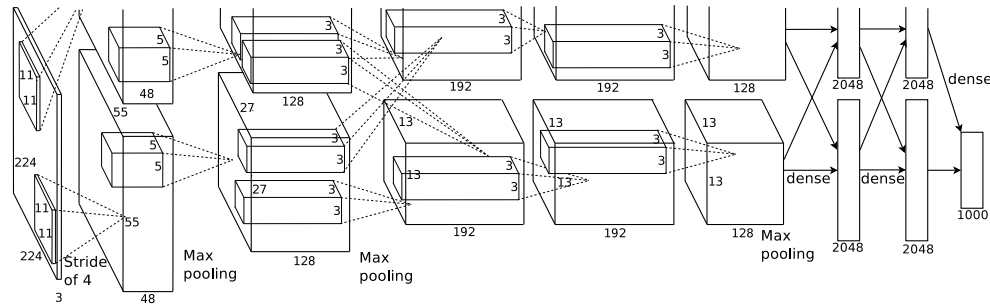
Training = minimize loss \longrightarrow **gradient descent**

Backpropagation uses the chain rule and matrix products

Rumelhart, D. E., Hinton, G. E. & Williams, R. J. Learning representations by back-propagating errors. Nature 323, 533–536 (1986).

Success example of DL: computer vision

- 1.2 million images (ImageNet, Stanford) used to train a deep convolutional neural network



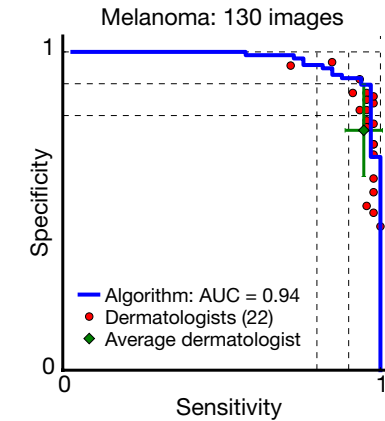
©Science Etonnante

2010		2011	
1. NEC	28%	1. XRCE	26%
2. XRCE	34%	2. Uv A	31%
3. ISIL	45%	3. ISI	36%
4. UCI	47%	4. NII	50%
5. Hminmax	54%		
2012		2013	
1. SuperVision	16%	1. Clarifai	12%
2. ISI	26%	2. NUS	13%
3. VGG	27%	3. ZeilerFergus	13%
4. XRCE	27%	4. A.Howard	13%
5. Uv A	30%	5. OverFeat	14%

Krizhevsky, Sutskever, Hinton, ImageNet classification with deep convolutional neural networks, NIPS, 2012 (cited 135 158)

Classification of skin lesions

- 129 450 annotated images
- Task = prediction **benign/malignant**
- Similar performances as dermatologists

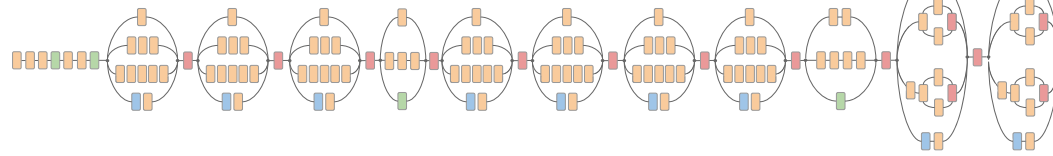


Skin lesion image

Deep convolutional neural network (Inception v3)

Training classes (757)

Inference classes (varies by task)

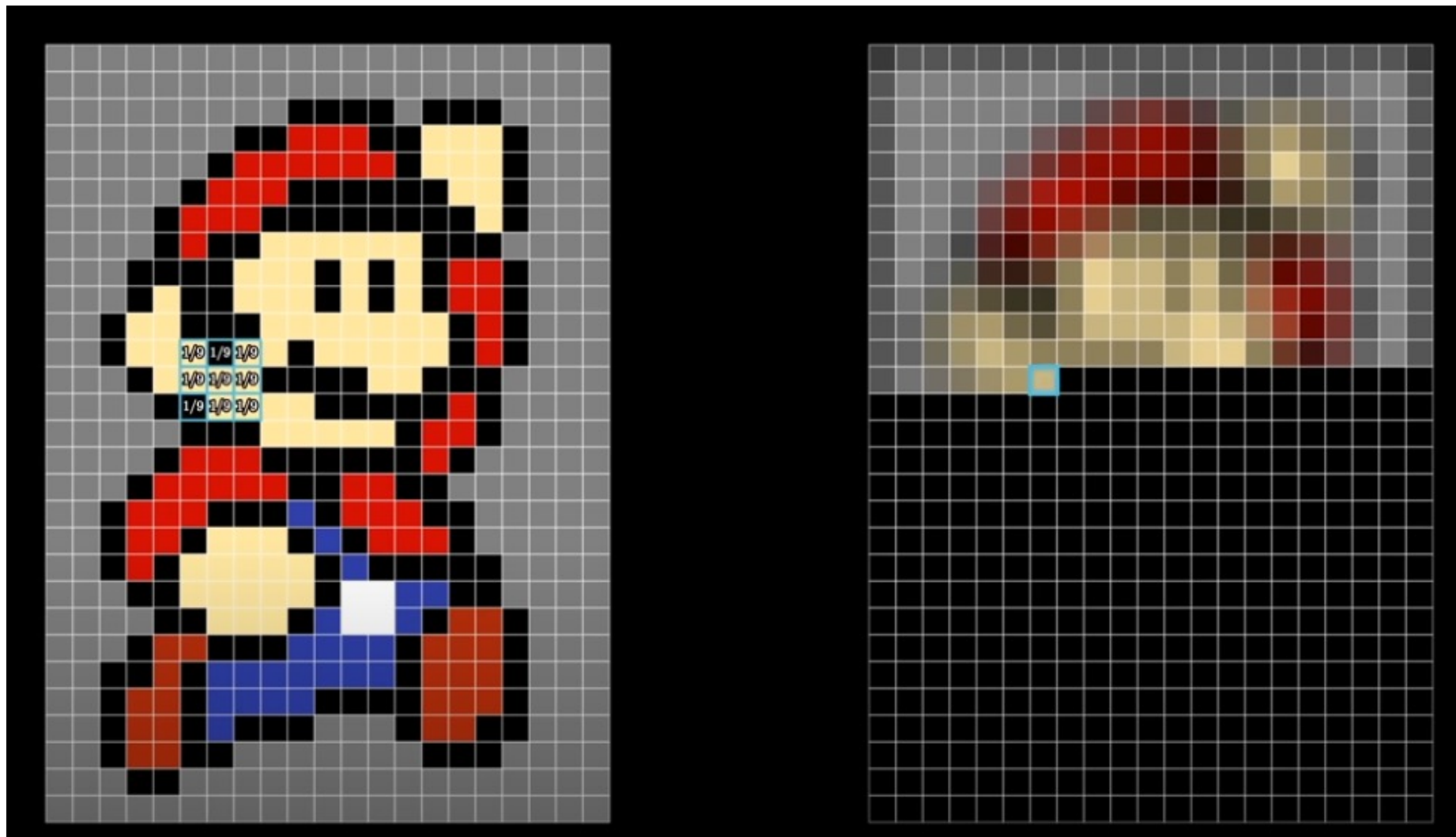
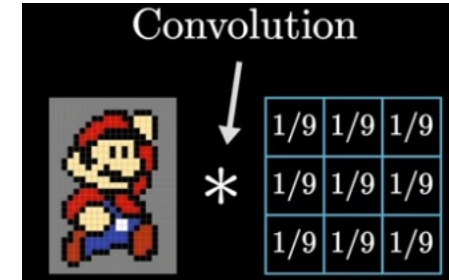


- Convolution
- AvgPool
- MaxPool
- Concat
- Dropout
- Fully connected
- Softmax

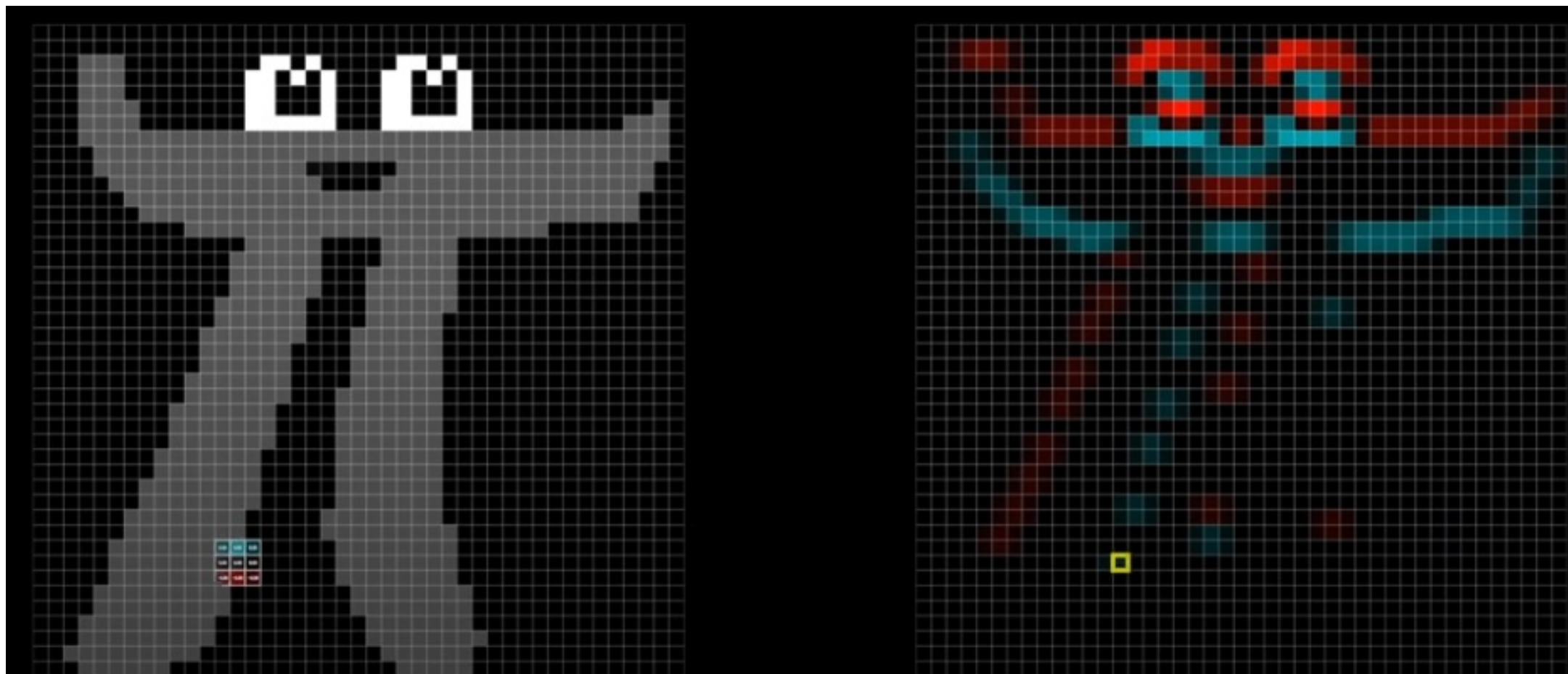
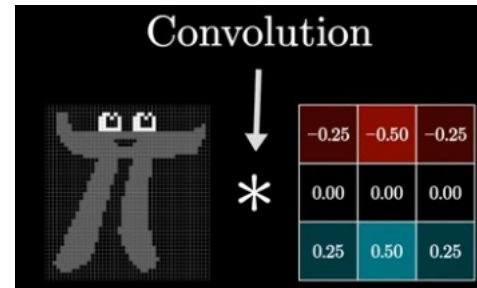
- Acral-lentiginous melanoma
- Amelanotic melanoma
- Lentigo melanoma
- ...
- Blue nevus
- Halo nevus
- Mongolian spot
- ...
-
-
-

- 92% malignant melanocytic lesion
- 8% benign melanocytic lesion

Convolutional neural network



Convolutional neural network



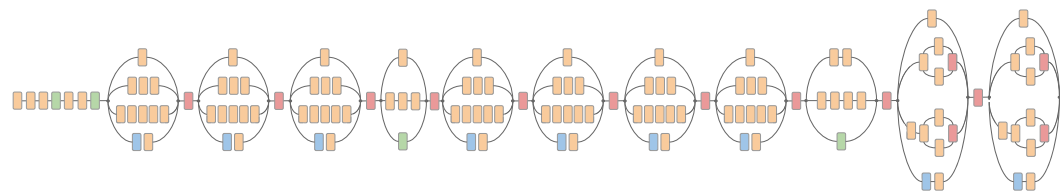
Other NNs used

- Avg/MaxPool = reduce the image dimension by subdividing and taking the average/max in each region
- Concat = concatenates the outputs
- Dropout = randomly drops a subset of neurons during a training iteration (disabled during testing)
- Fully connected
- Softmax = generalization of logistic to K classes

Skin lesion image



Deep convolutional neural network (Inception v3)



Training classes (757)

- Acral-lentiginous melanoma
- Amelanotic melanoma
- Lentigo melanoma
- ...
- Blue nevus
- Halo nevus
- Mongolian spot
- ...

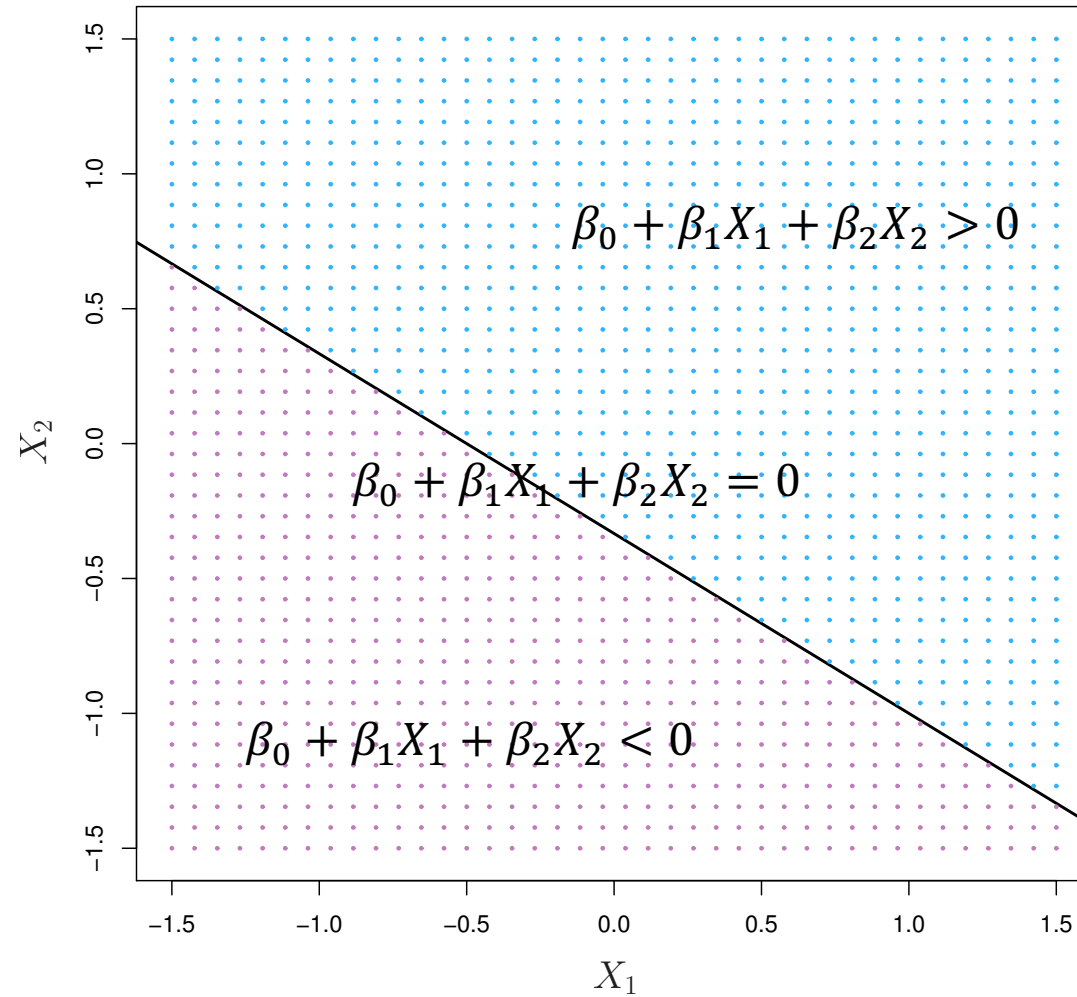
- Convolution
- AvgPool
- MaxPool
- Concat
- Dropout
- Fully connected
- Softmax

Support vector machines

Support vector machines

- Developed in the computer science community in the 1990s
- Considered one of the best “out of the box” classifiers

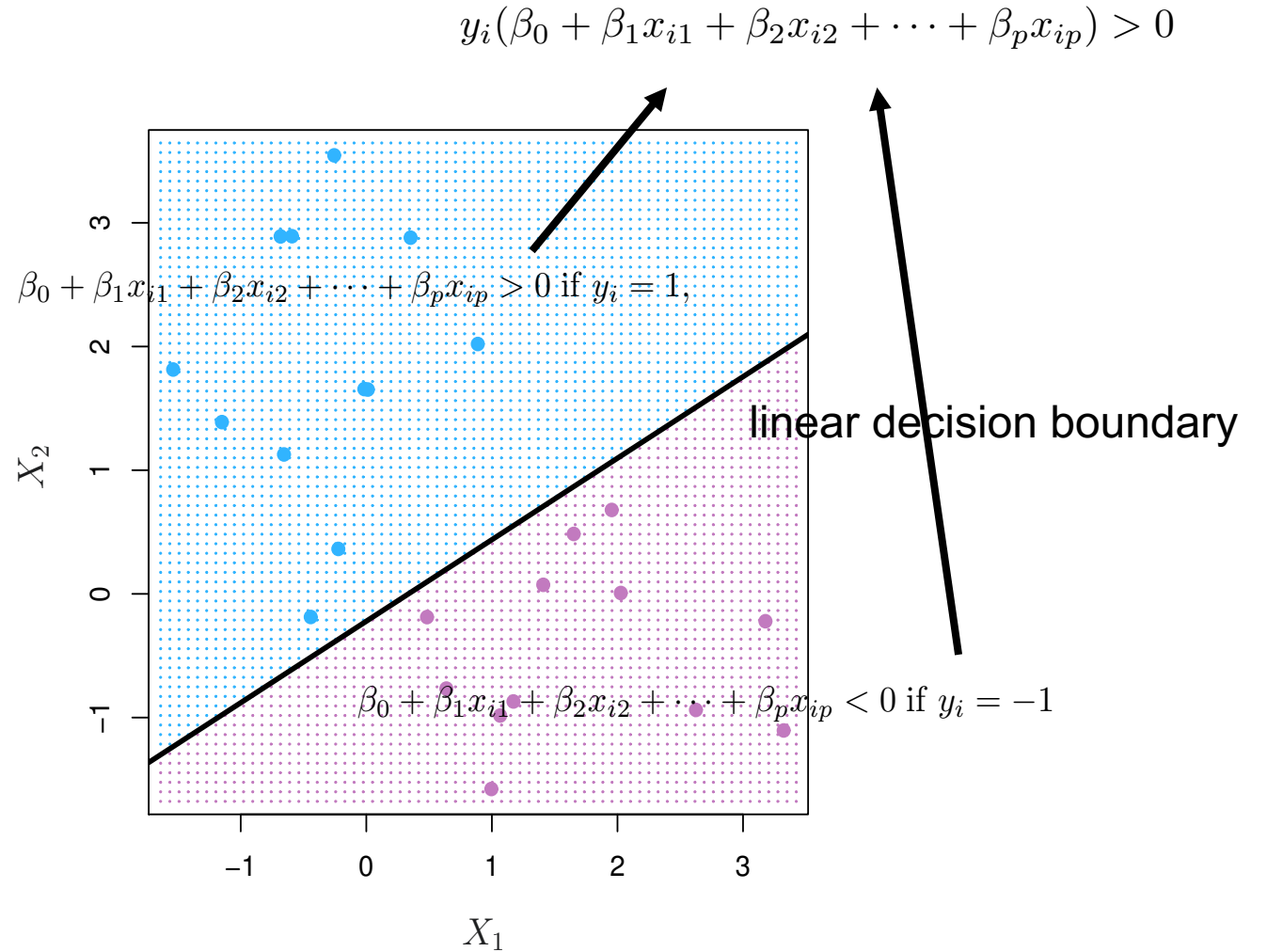
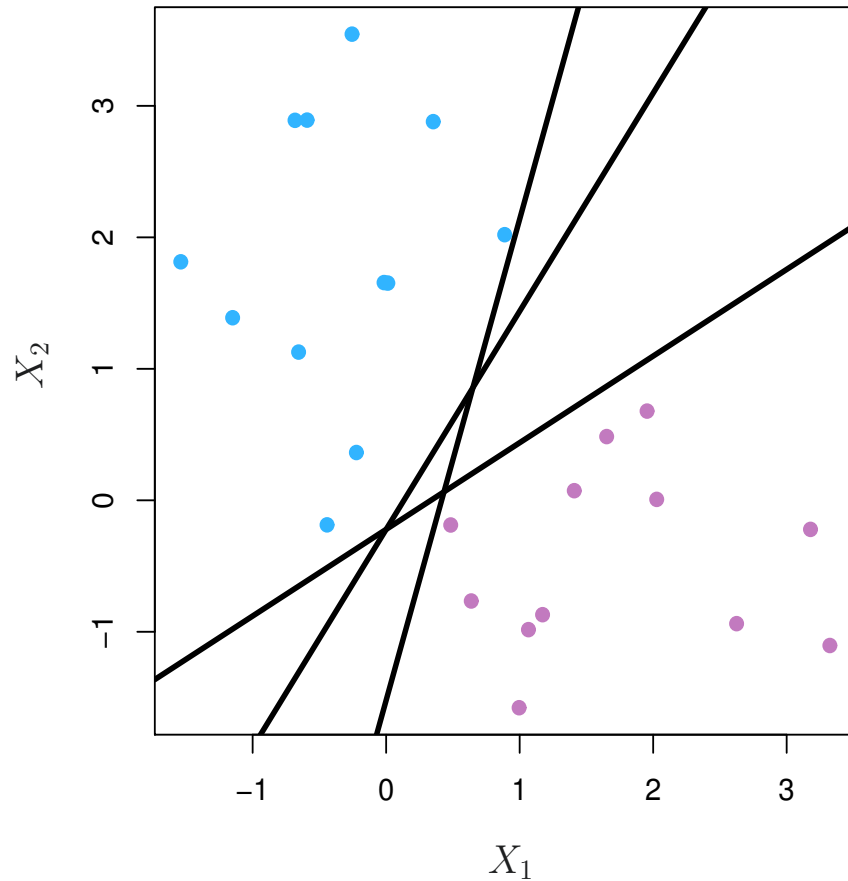
Hyperplane



Separating hyperplanes

Assume two classes: $y = 1$ or $y = -1$

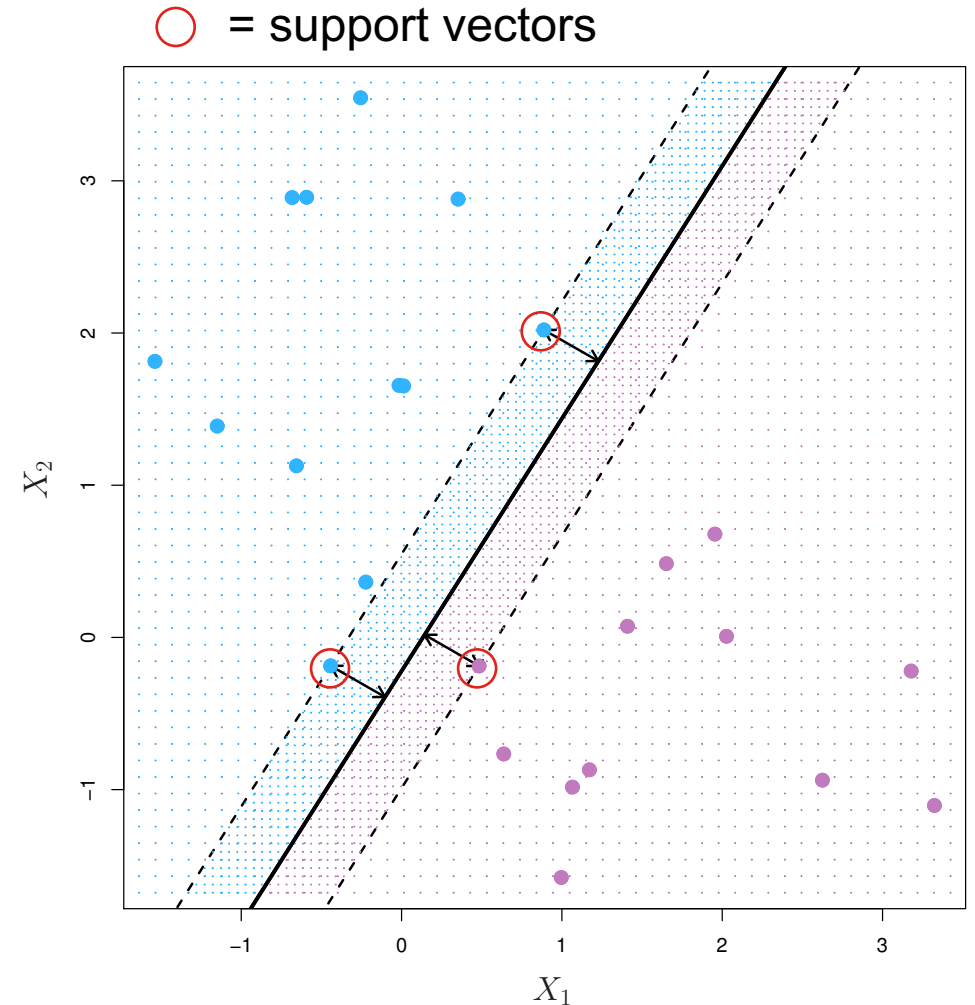
3 separating hyperplanes
among many possibles



Maximal margin classifier

Which of the infinite possible separating hyperplanes to use?

- Maximal margin hyperplane = separating hyperplane that is the farthest from train observations
- Maximal margin classifier
 - It depends strongly on the support vectors but not on the other observations
 - robust to the behavior of observations far from hyperplane (outliers)



How to find the maximal margin classifier?

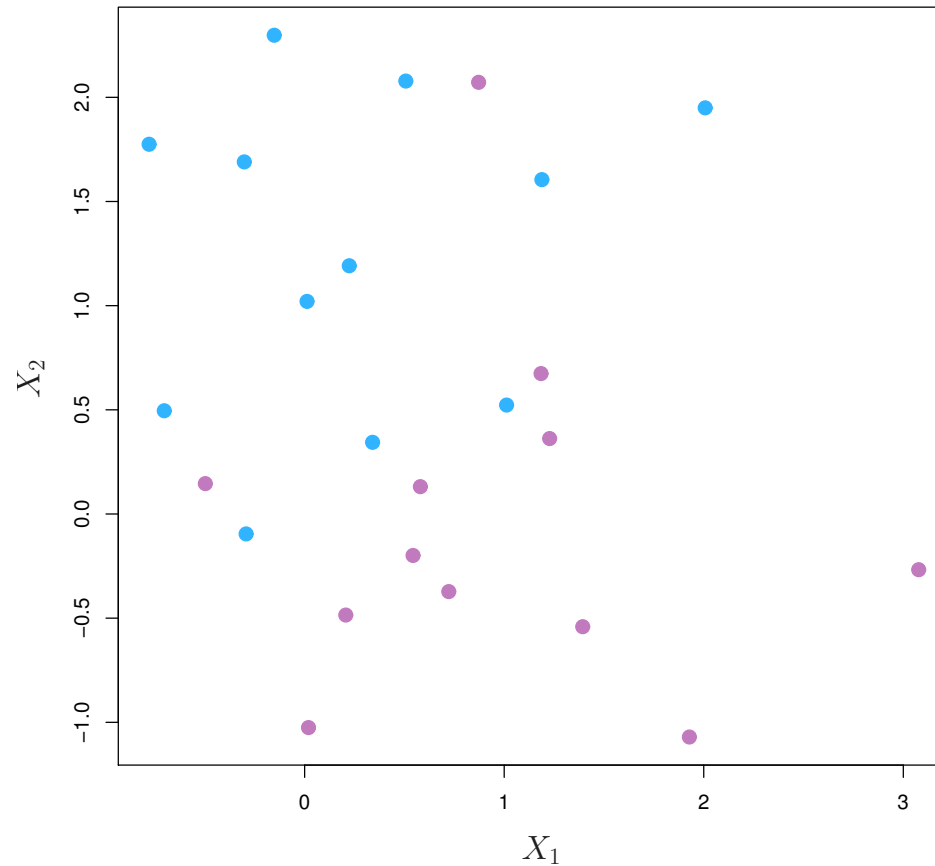
Optimization problem!

maximize M ← find $\beta_0, \beta_1, \dots, \beta_p$ that maximize the margin M
 $\beta_0, \beta_1, \dots, \beta_p, M$

subject to $\sum_{j=1}^p \beta_j^2 = 1$, ← ensures that
distance is given by $y_i(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_p x_{ip})$

$y_i(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_p x_{ip}) \geq M \quad \forall i = 1, \dots, n$ ← correct side of hyperplane
distance $\geq M$

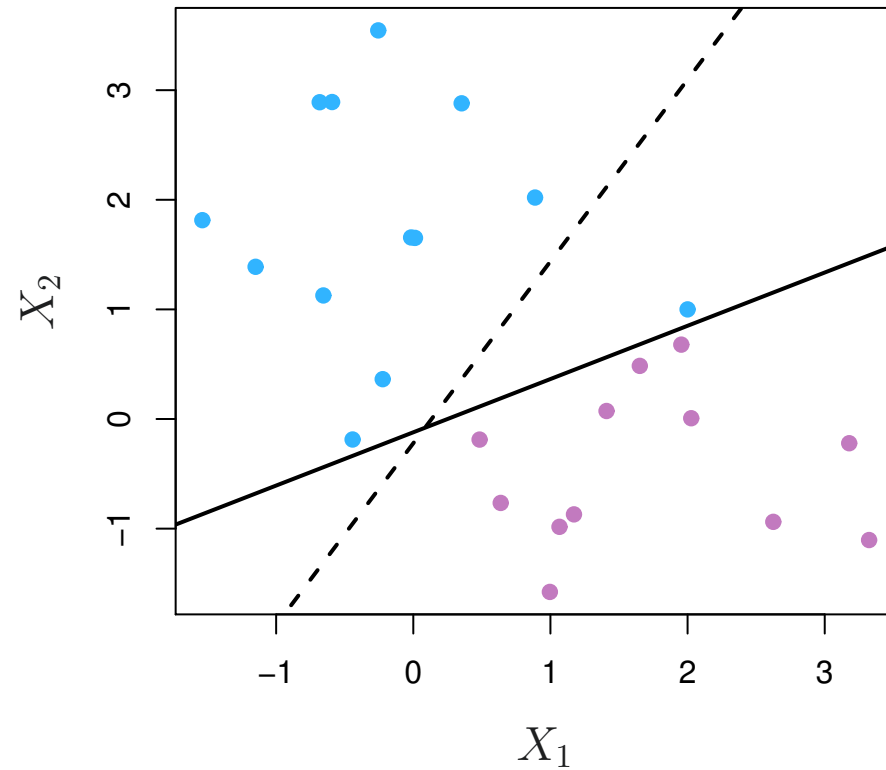
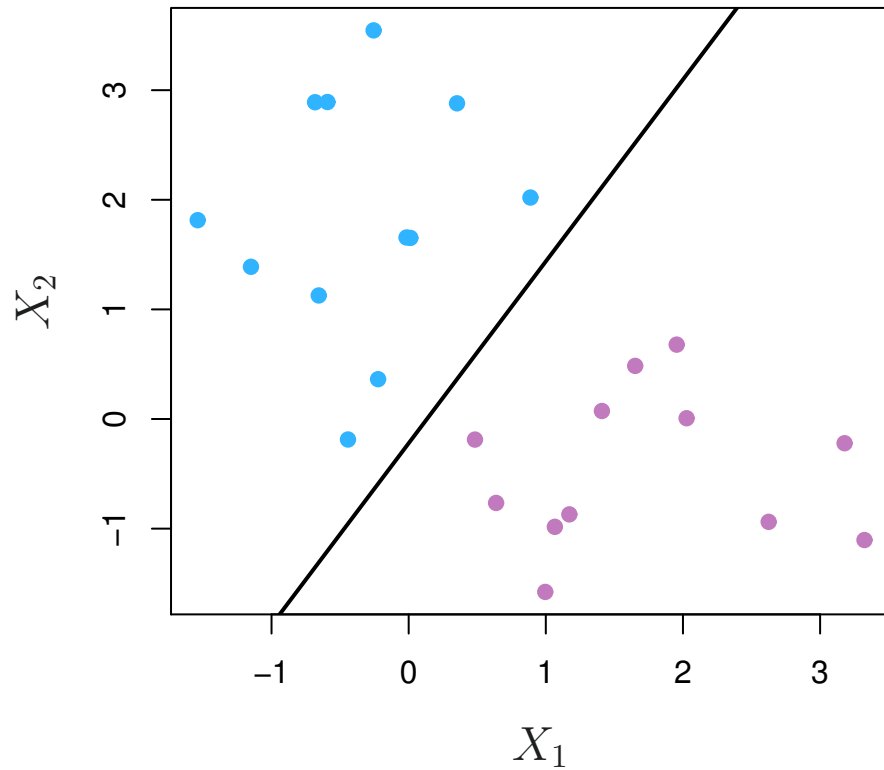
Non-separable case



No solution exist to the optimization problem!

→ extend the concept to a hyperplane that *almost* separates the classes, using a *soft-margin*

Even when separable



→ the maximal margin classifier has high **variance!** (linked to **overfit**)

→ solution = allow for some observations to be misclassified

Support vector classifier

Separate most of the training observations, but allow some misclassification

Optimization problem

maximize M ← find $\beta_0, \beta_1, \dots, \beta_p$ that maximize the margin M
 $\beta_0, \beta_1, \dots, \beta_p, \epsilon_1, \dots, \epsilon_n, M$

subject to $\sum_{j=1}^p \beta_j^2 = 1$, ← ensures that distance is given by $y_i(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_p x_{ip})$

$y_i(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \dots + \beta_p x_{ip}) \geq M(1 - \epsilon_i)$, ← distance can be smaller than M

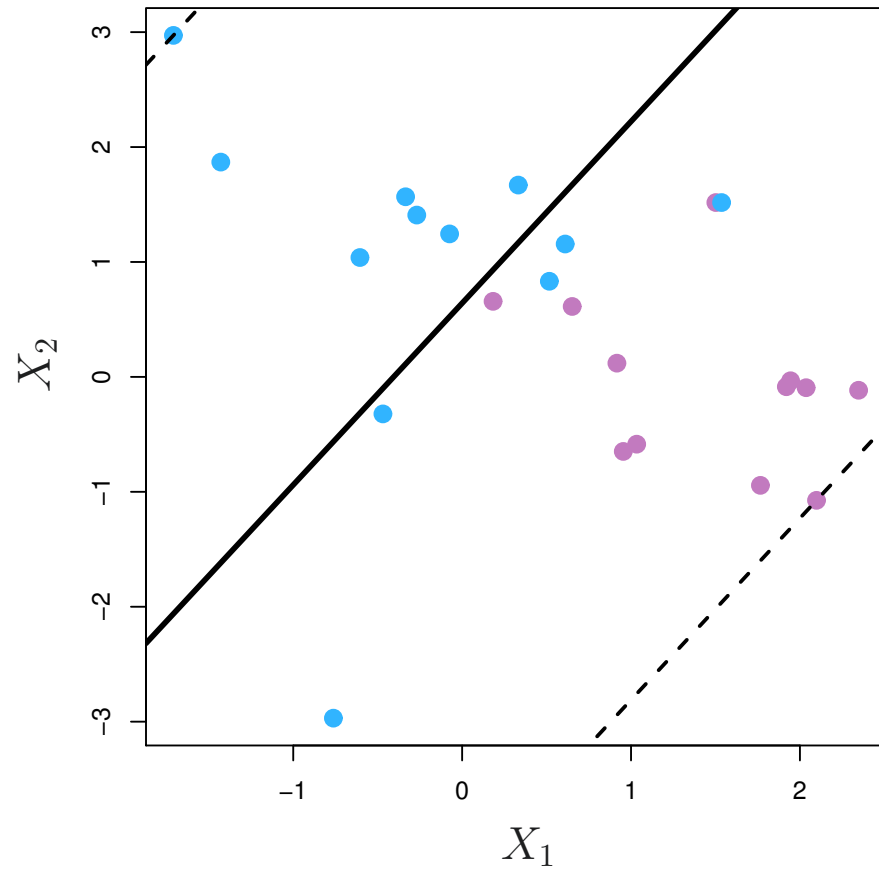
$$\epsilon_i \geq 0, \quad \sum_{i=1}^n \epsilon_i \leq C,$$

↑
tuning hyperparameter
number and severity of violations of the
margin we tolerate

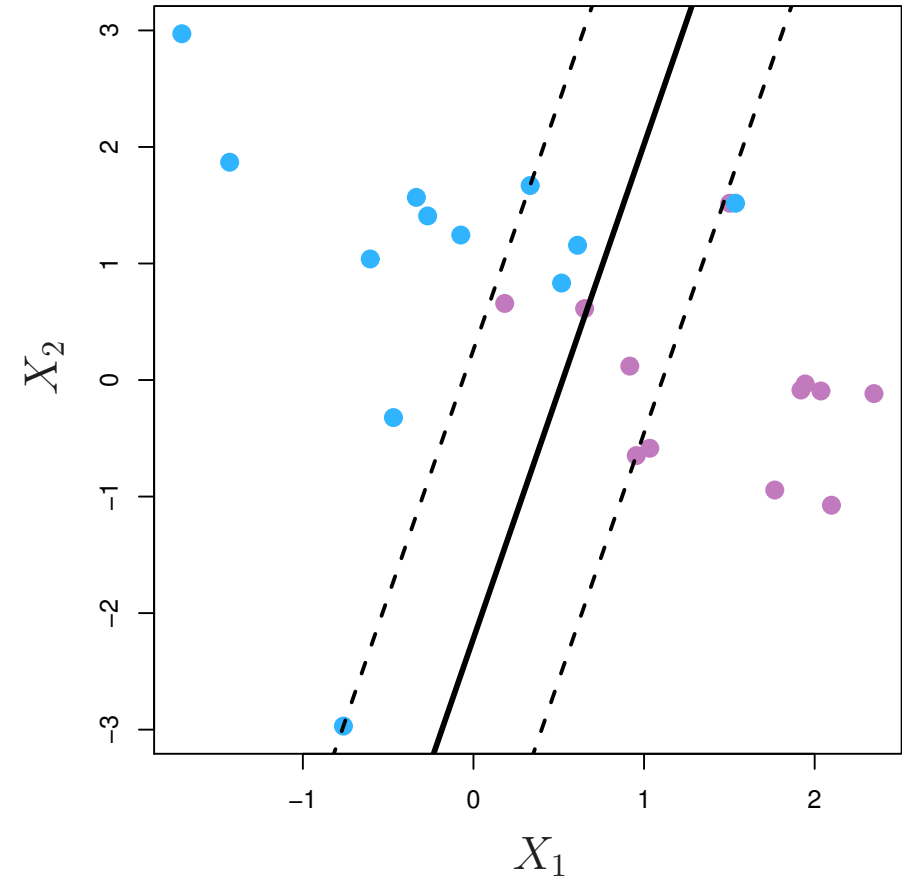
↓
= 0 → correct side of margin
> 0 → wrong side of margin
> 1 → wrong side of hyperplane

Examples

C large, high bias, low variance



C small, low bias, high variance



C = tuning hyperparameter, chosen by cross-validation, determines bias-variance tradeoff

Large dimension and variable selection

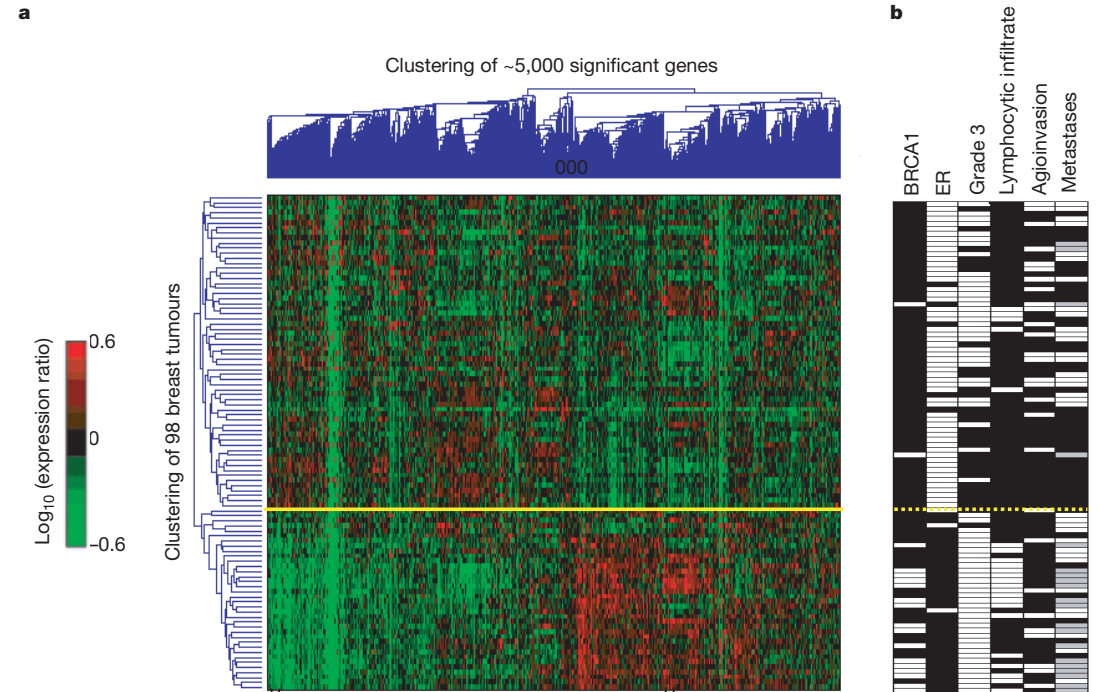
Linearity in large dimension

n = number of observations: $y = (y^1, \dots, y^n)$

p = number of variables

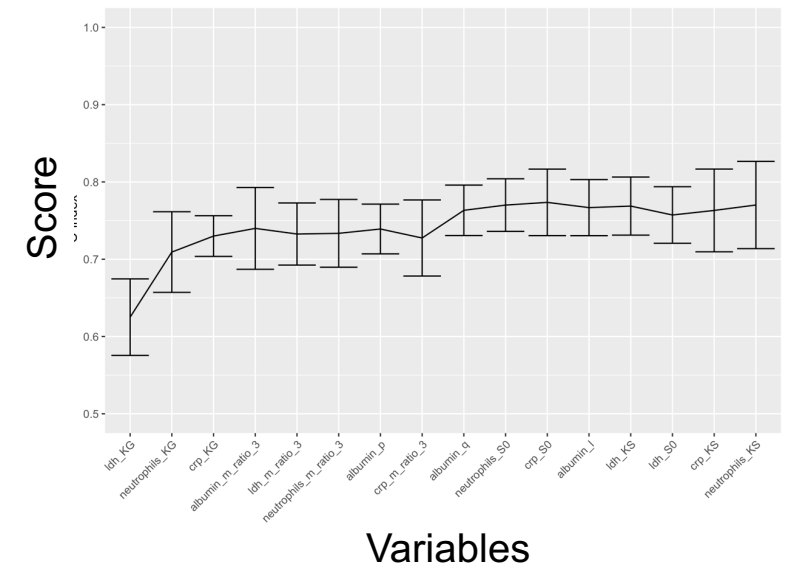
- If f close to linear \rightarrow low bias
- If $n \gg p \rightarrow$ low variance
- If $n \sim p \rightarrow$ high variance
- If $n \ll p \rightarrow$ infinite variance (no unique least-squares estimate)
 - \rightarrow **constraining** (or **shrinking**) the coefficients (β_k) can substantially reduce variance at moderate bias cost
 - \rightarrow variable selection
 - \rightarrow improved **accuracy**
 - \rightarrow in addition, a lot of variables might be irrelevant, setting $\beta_k = 0$ for them improves **interpretability** and reduces **complexity**

$$y = f(x) + \varepsilon \approx \beta_0 + \beta_1 x_1 + \dots + \beta_p x_p + \varepsilon$$



Elementary variable selection

- Rule of thumb: $n = 10 * p$
- **Best subset selection**: perform all models based on all possible subsets of variables, select best using cross-validation error
 - Costly (2^p possibilities, $2^{15} = 1.13 \times 10^{15}$) !!
- **Stepwise selection**
 - **Forward**: start with no variable, add variables one-at-a-time by selecting the one leading to greatest improvement of fit until all, select best by CV
 - **Backward**: same but starting by all and removing each on-at-a-time



- However, such methods are usually not advised by the statistical community (usually, due to overfitting)

Three classes of variable selection methods

1. **Filters**: Select features based on statistical properties of data, independent of any specific machine learning algorithm.

- + Fast and computationally efficient.
- Does not capture feature interactions
- Examples: Variance, t-tests or chi-square.

2. **Wrappers** : Select features based on a ML model performance by iteratively adding or removing features.

- + Can capture feature interactions.
- + Often provides high accuracy for selected features.
- Computationally expensive, especially with large feature sets.
- Examples: Forward/backward selection, recursive feature elimination (RFE).

3. **Embedded** : Feature selection occurs within the training process of the model.

- + Efficient and often provides high accuracy.
- + Integrates selection into model training.
- + Examples: Lasso (L1 regularization), decision tree feature importance, Elastic Net.

Ridge regression

$$\text{RSS} = \sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2$$



$$\sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 + \lambda \sum_{j=1}^p \beta_j^2 = \text{RSS} + \lambda \sum_{j=1}^p \beta_j^2$$



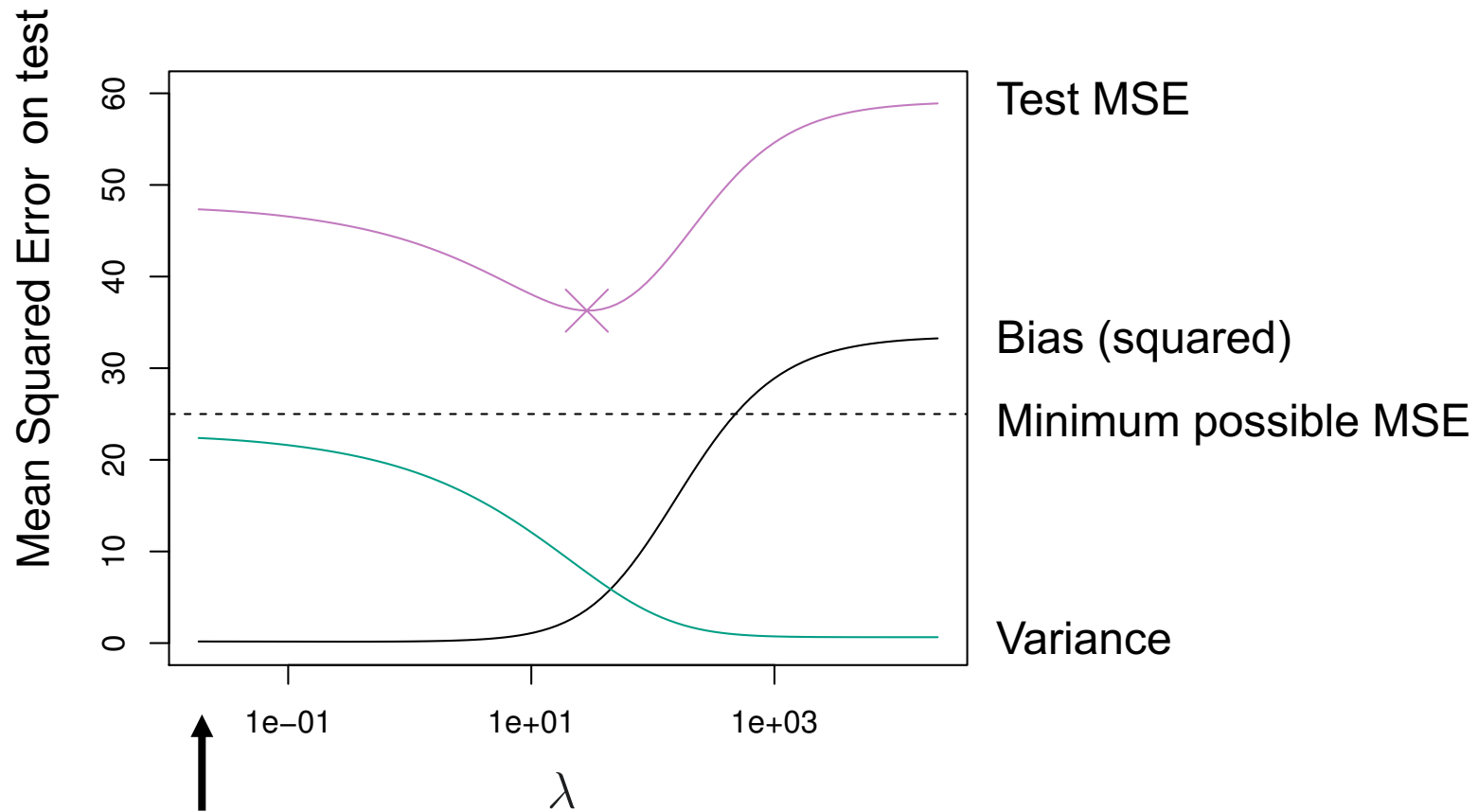
note this does not contain β_0 = mean value with no variables

- different set of coefficient estimates $\hat{\beta}$ for each value of λ
- λ increases \rightarrow increased bias, decreased variance
- λ = tuning parameter, to be determined separately, by cross-validation
- Computational advantage over best subset selection (2^p)

Example

$n = 50$

$p = 45$



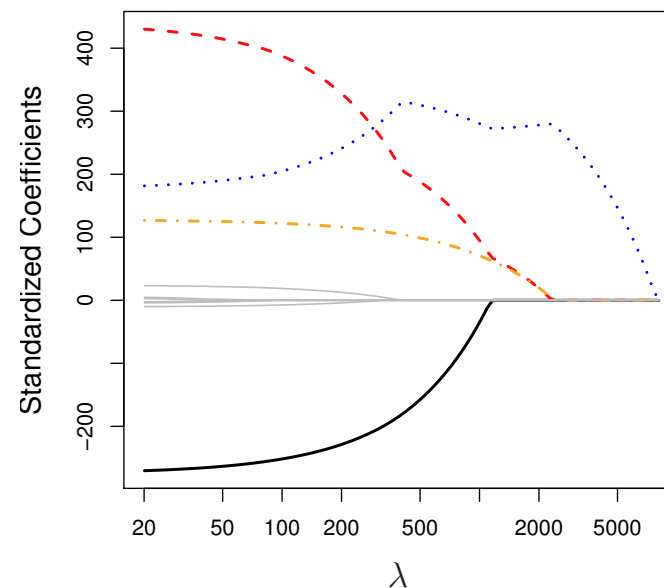
$\lambda = 0$: least squares

- ridge regression works best in situations where the least squares estimates have **high variance**
- disadvantage = includes all p variables

Least absolute shrinkage and selection operator (LASSO)

$$\sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 + \lambda \sum_{j=1}^p |\beta_j| = \text{RSS} + \lambda \sum_{j=1}^p |\beta_j|$$

- Difference with ridge = ℓ_1 penalization versus ℓ_2
 - Forces some coefficients to be zero
- variable selection
- better interpretability

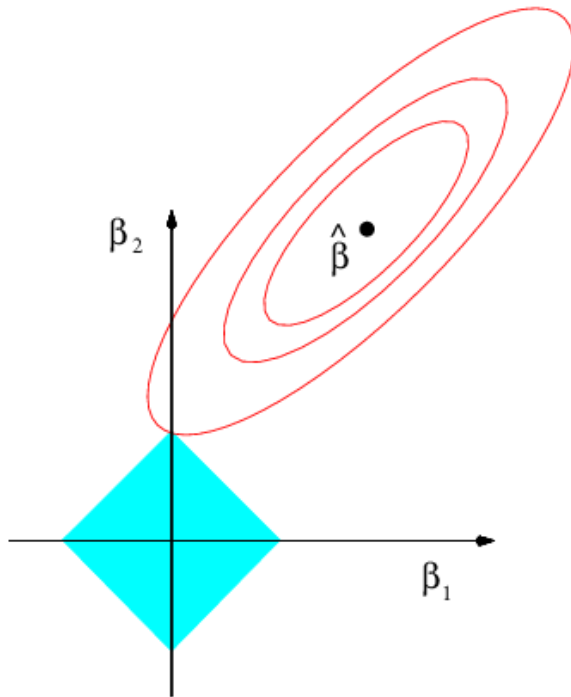


LASSO and ridge

LASSO



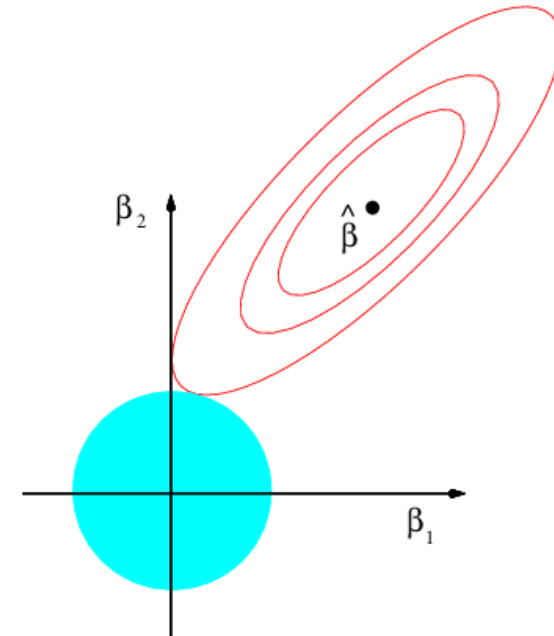
$$\text{minimize}_{\beta} \left\{ \sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 \right\} \text{ subject to } \sum_{j=1}^p |\beta_j| \leq s$$



Ridge

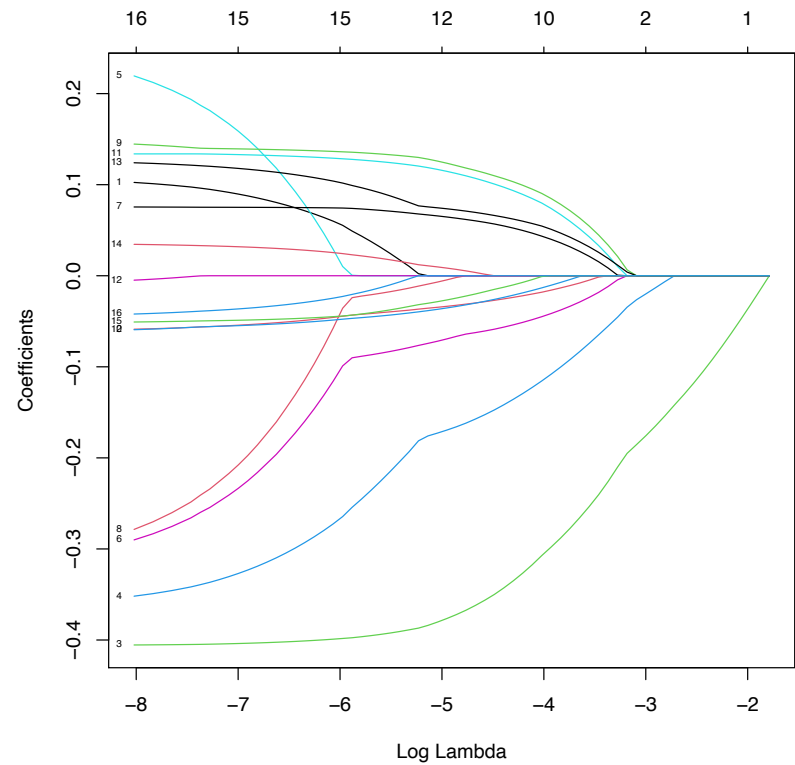


$$\text{minimize}_{\beta} \left\{ \sum_{i=1}^n \left(y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 \right\} \text{ subject to } \sum_{j=1}^p \beta_j^2 \leq s$$

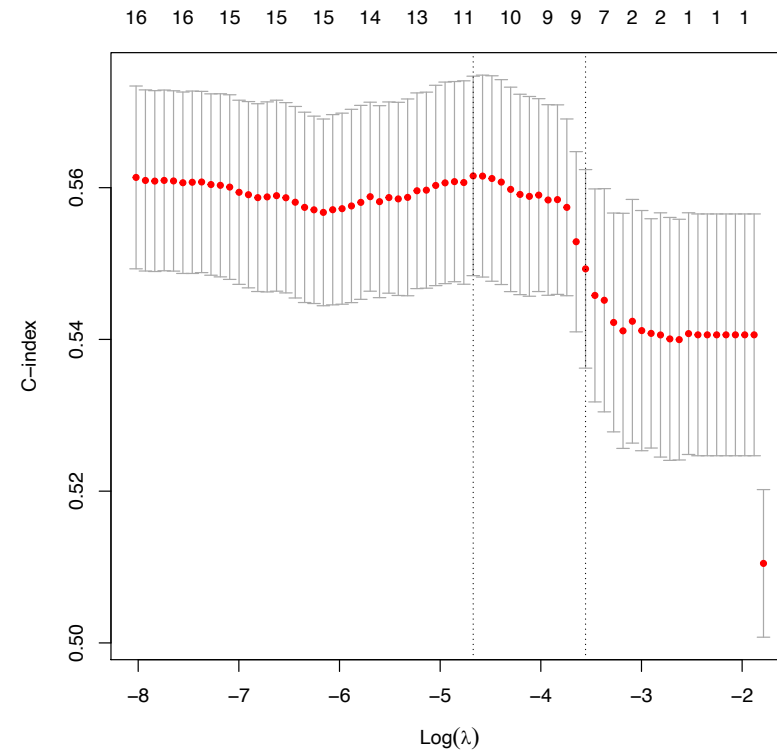


Selecting the tuning parameter λ

Values of the estimated coefficients
as λ decreases



Prediction score as λ decreases



Unsupervised learning

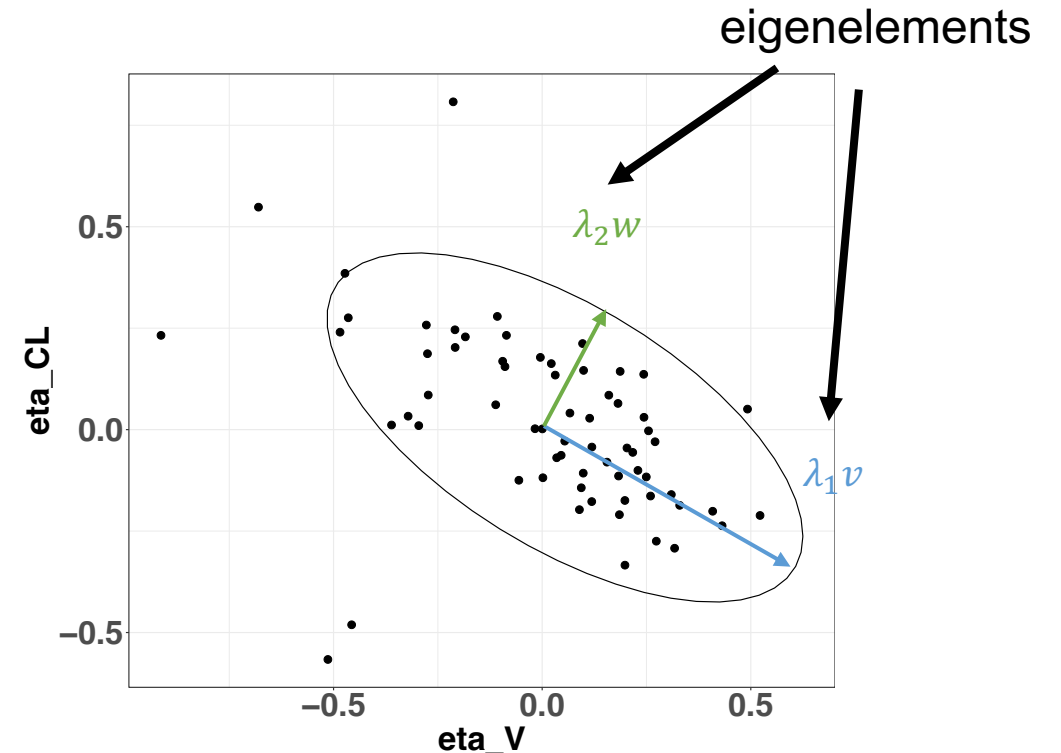
Challenge of unsupervised learning

- For supervised learning, we have ways to **assess the performances**
- In unsupervised learning, there is **no truth** to refer to

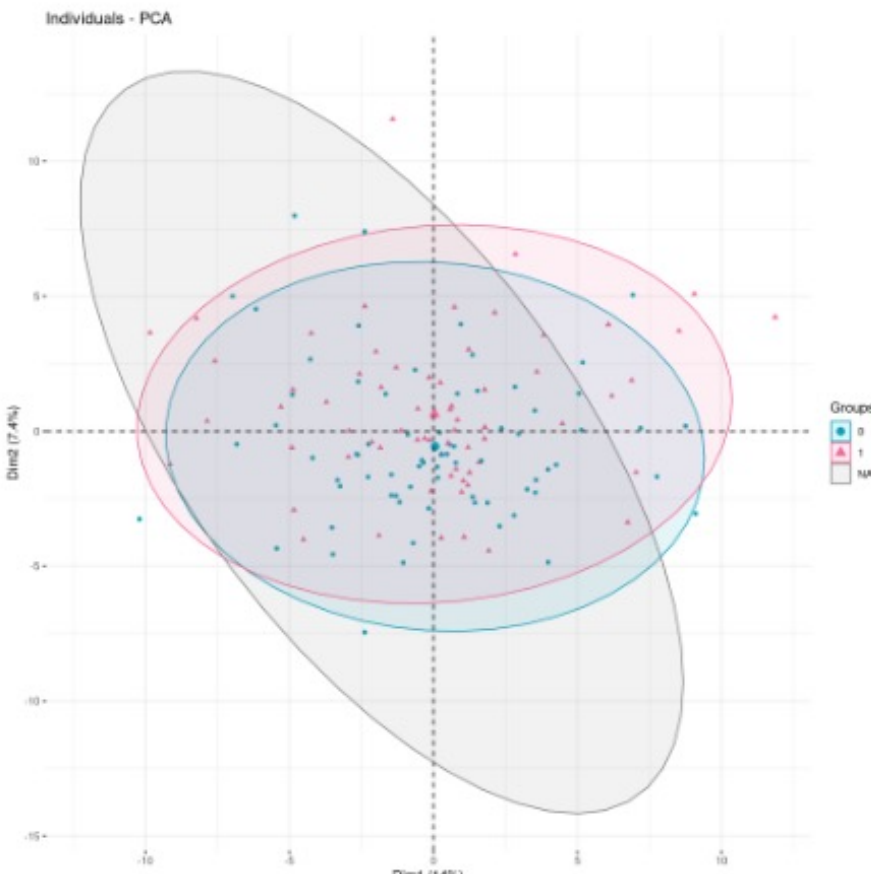
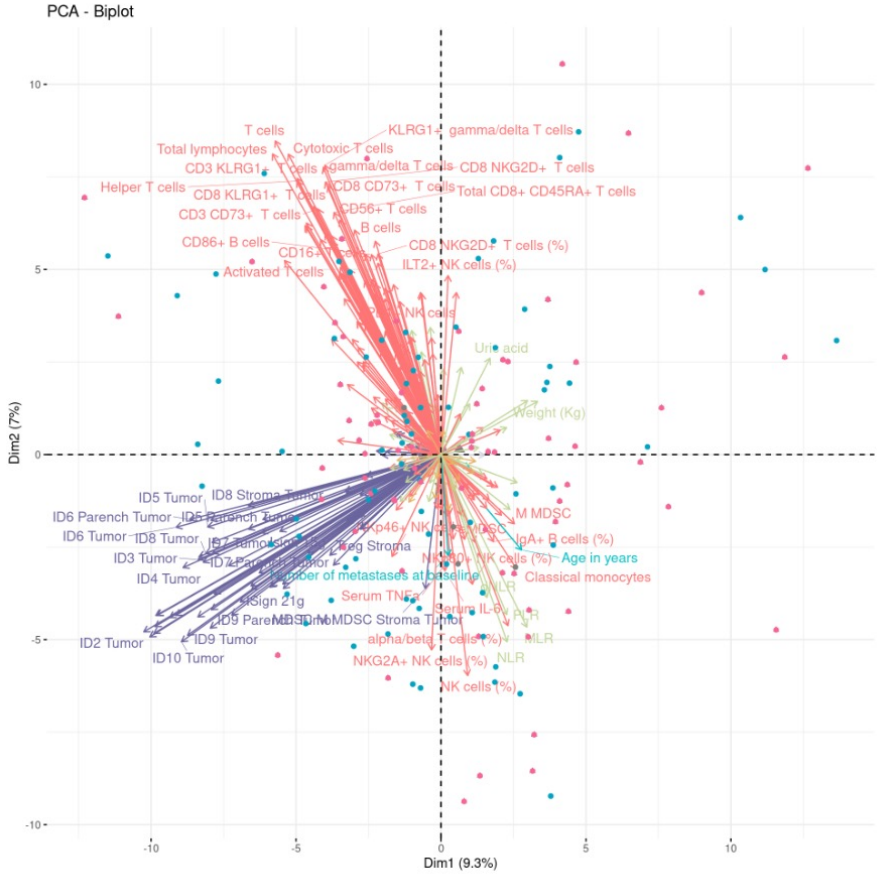
Dimensionality reduction: Principal Component Analysis

Transforms (correlated) variables into a set of uncorrelated (orthogonal) components

- + Reduces the number of features while retaining as much variance (information) as possible.
- The new variables are not interpretable anymore
- first **eigenvector** = direction of the data of maximal variance
- first **eigenvalue** = variance of the data in this direction



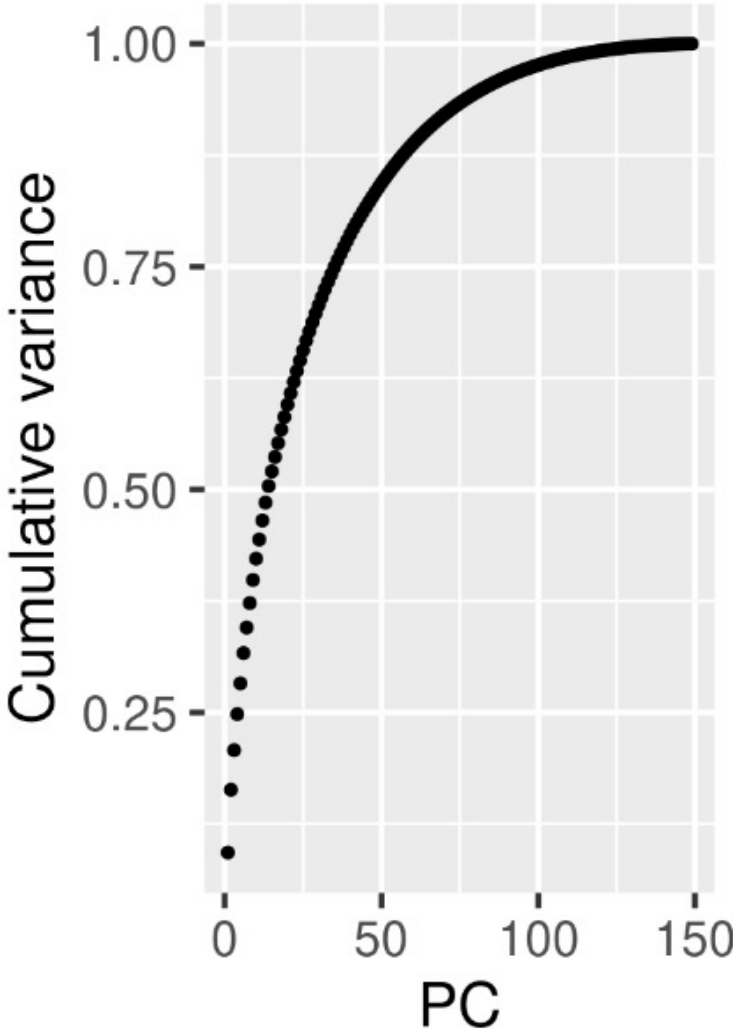
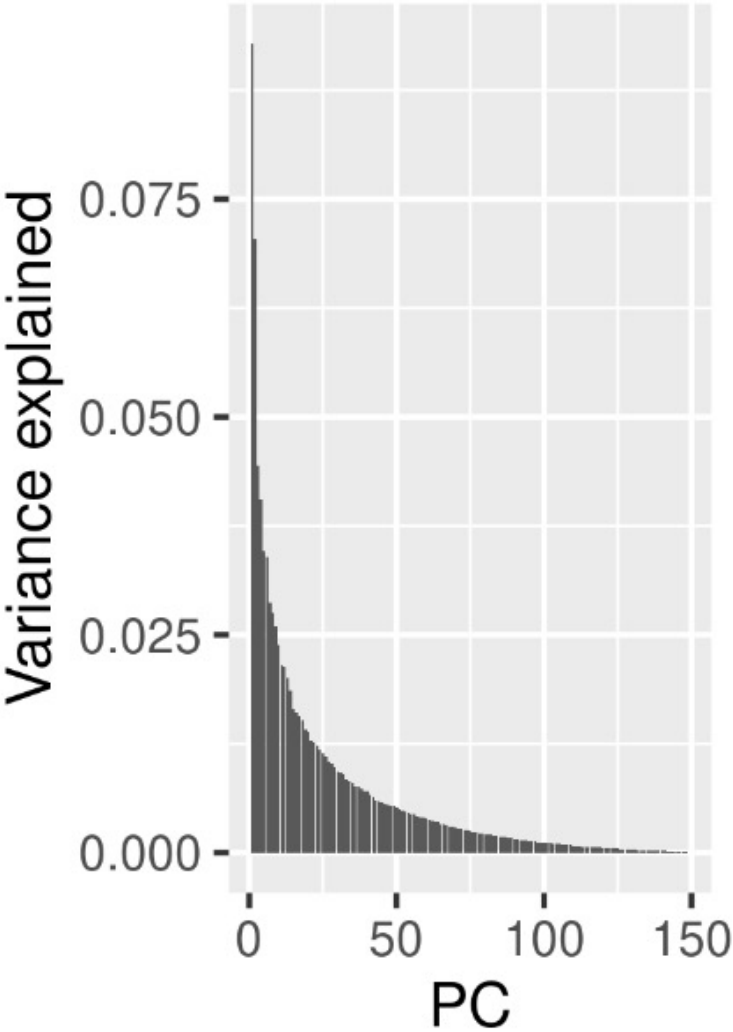
Dimensionality reduction: Principal Component Analysis



N = 149
p = 315

- Clinical follow up
- Tumor biomarker
- Vasculo
- Routine blood tests
- Pathology
- Circulating immune cells
- Soluble immune markers

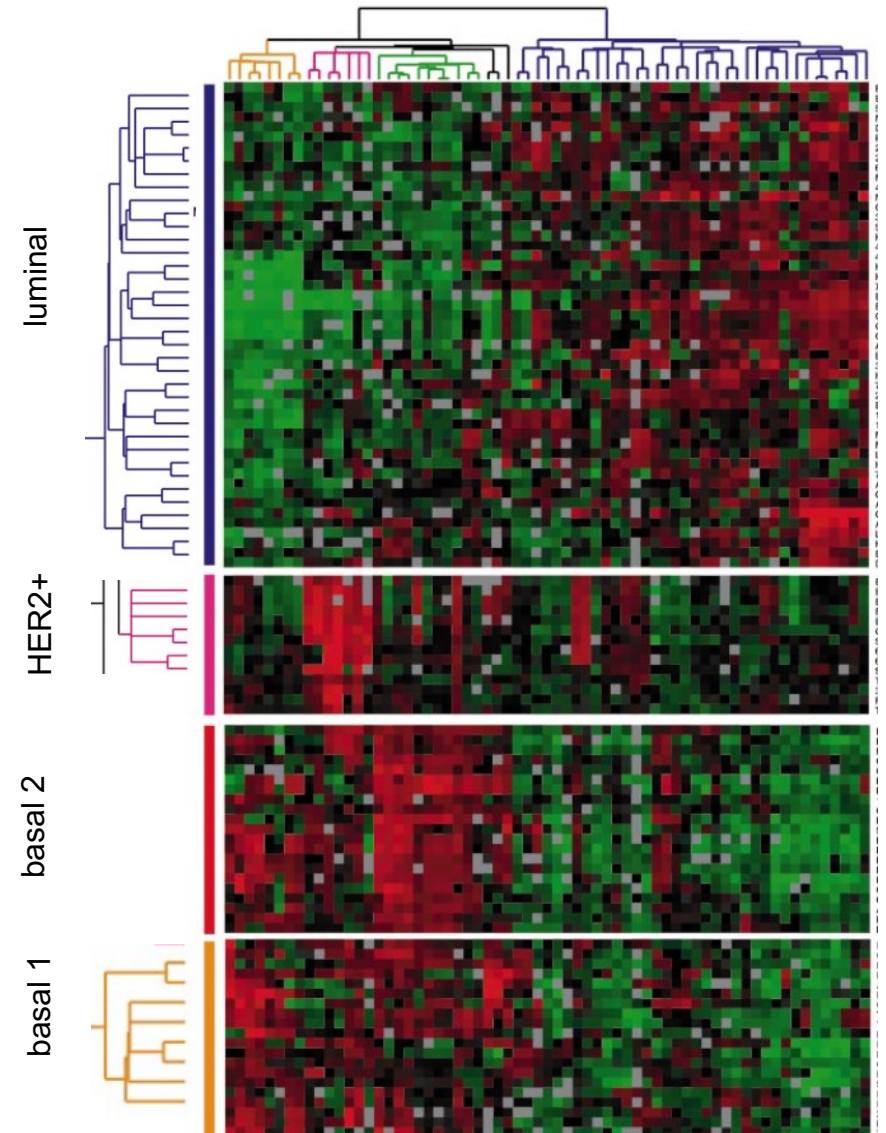
Dimensionality reduction: Principal Component Analysis



$N = 149$
 $p = 315$

Clustering

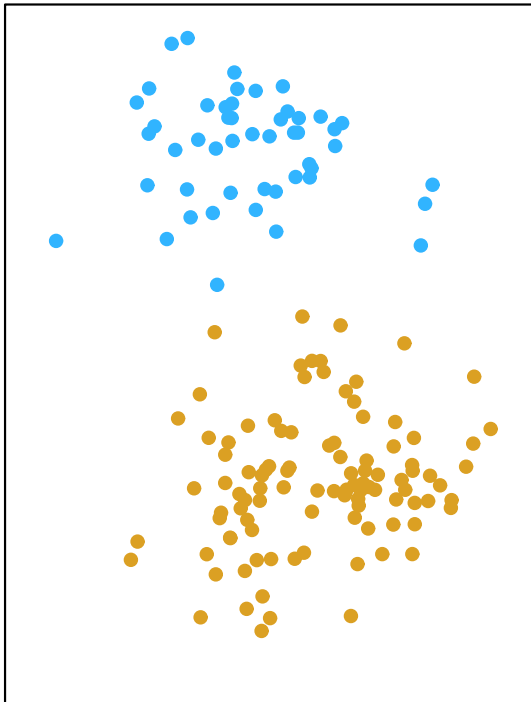
- Finding **subgroups (or clusters)** in the data
- Ex: (unknown!) subgroups classifying different breast cancers
- Observations that are “similar” or “different”
- Problem = Define “similar” and “different”



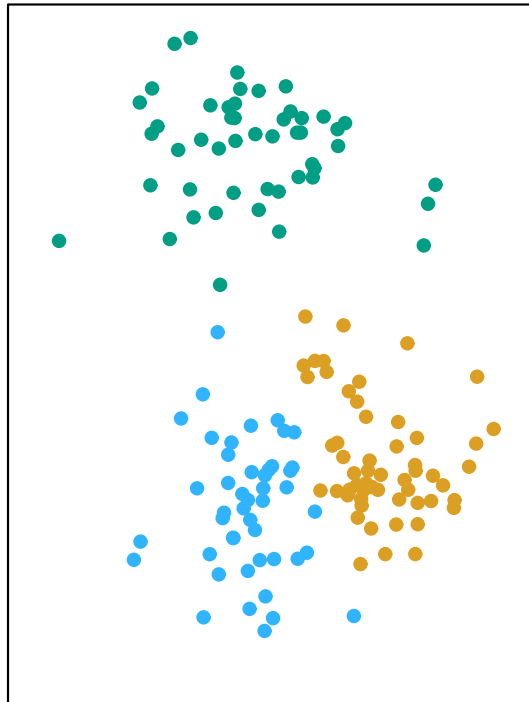
K-means clustering

- Partitioning the data into K distinct, non-overlapping clusters
- K is chosen

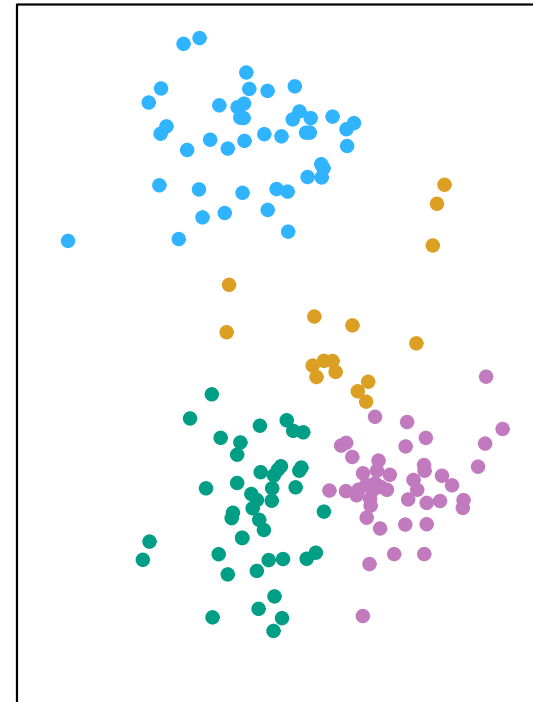
K=2



K=3



K=4



K-means formalism

- Let C_1, \dots, C_K be the K clusters
 1. $C_1 \cup C_2 \cup \dots \cup C_K = \{1, \dots, n\}$ each observation belongs to at least one of the K clusters
 2. $C_k \cap C_{k'} = \emptyset$ for all $k \neq k'$ the clusters are non-overlapping: no observation belongs to more than one cluster
- Idea: good clustering = within-cluster variation is as small as possible

$$\text{minimize}_{C_1, \dots, C_K} \left\{ \sum_{k=1}^K W(C_k) \right\}$$

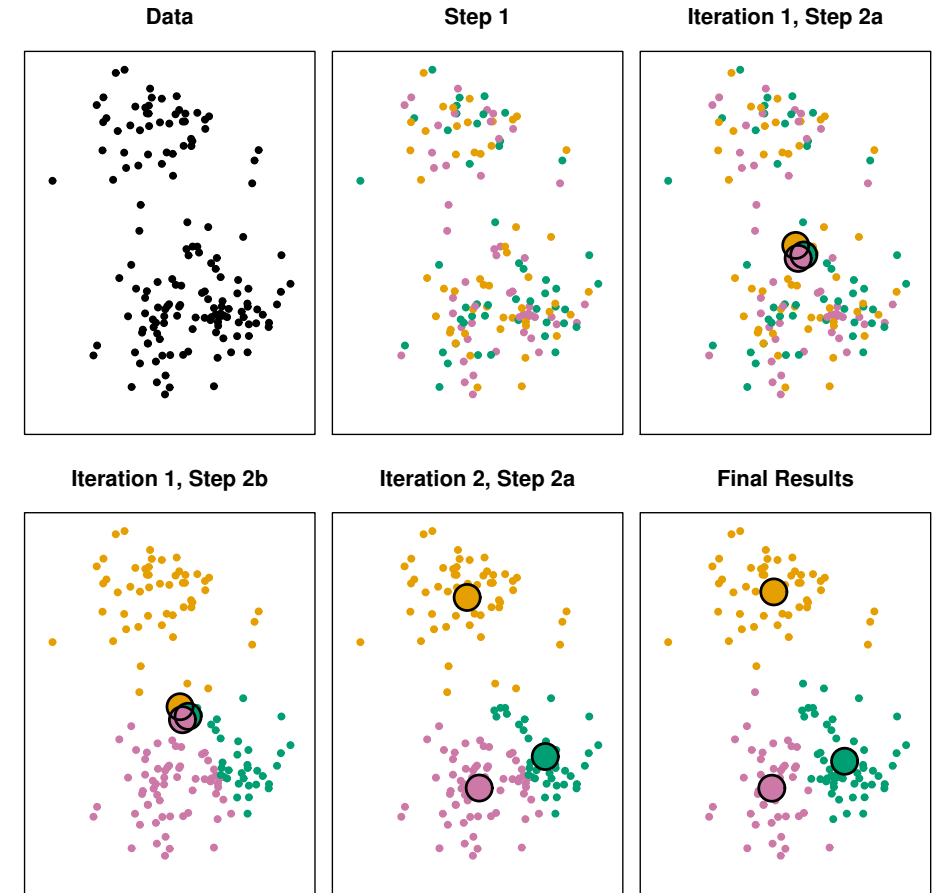
Squared Euclidian distance

$$W(C_k) = \frac{1}{|C_k|} \sum_{i, i' \in C_k} \sum_{j=1}^p (x_{ij} - x_{i'j})^2$$

K-means algorithm

Algorithm 12.2 *K*-Means Clustering

1. Randomly assign a number, from 1 to K , to each of the observations. These serve as initial cluster assignments for the observations.
 2. Iterate until the cluster assignments stop changing:
 - (a) For each of the K clusters, compute the cluster *centroid*. The k th cluster centroid is the vector of the p feature means for the observations in the k th cluster.
 - (b) Assign each observation to the cluster whose centroid is closest (where *closest* is defined using Euclidean distance).
-



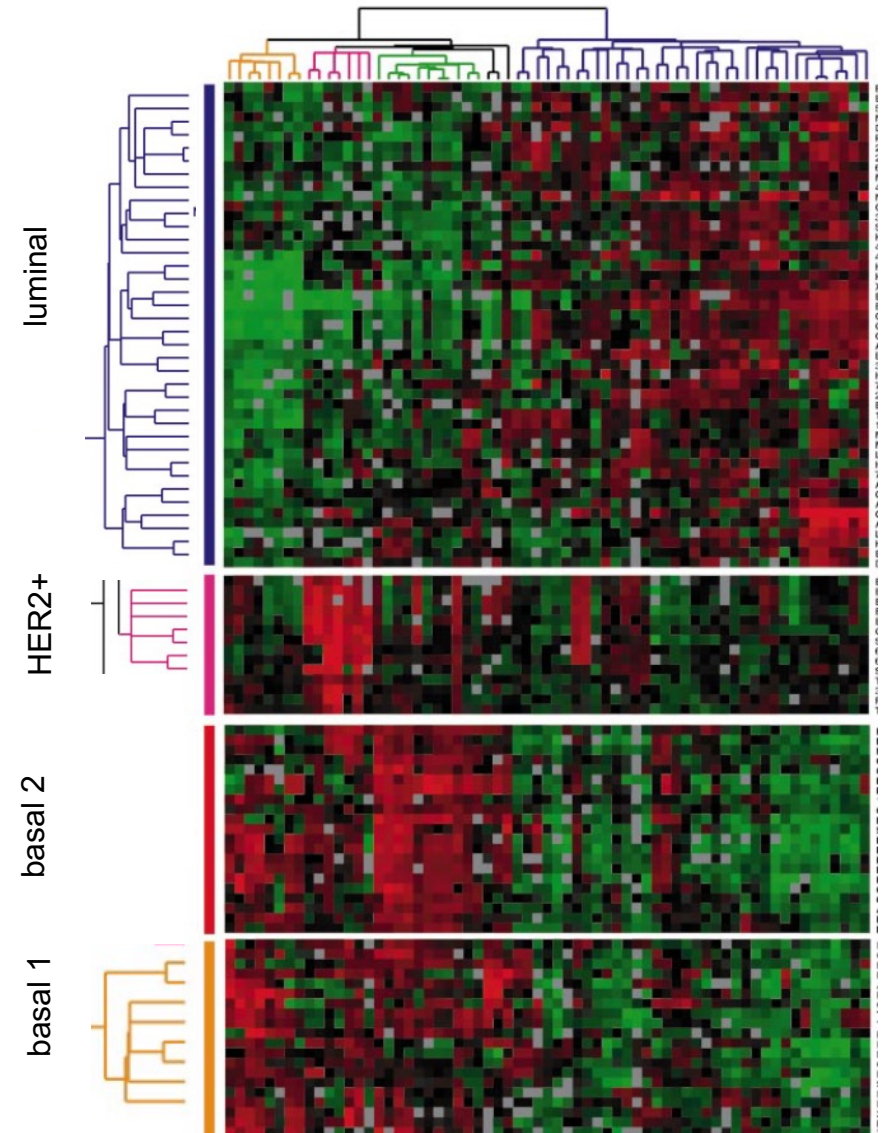
Varying the initial random assignment



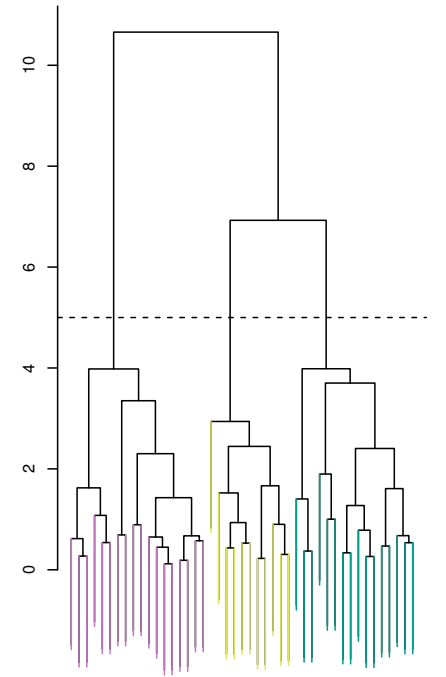
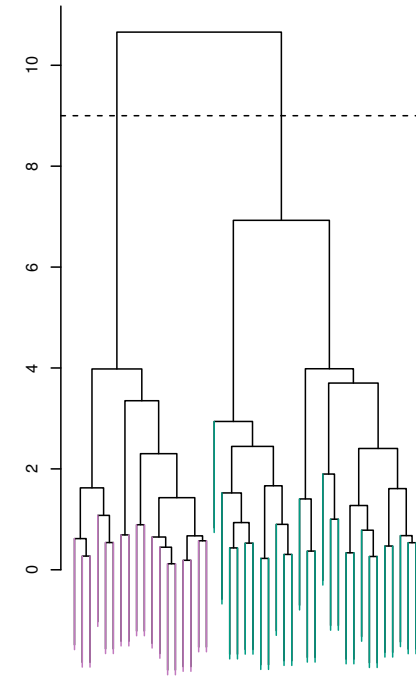
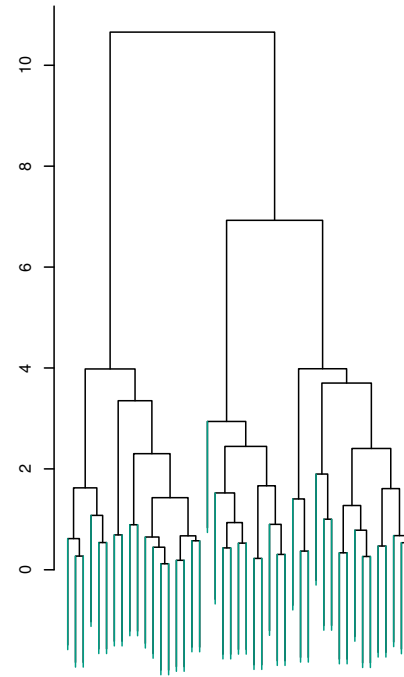
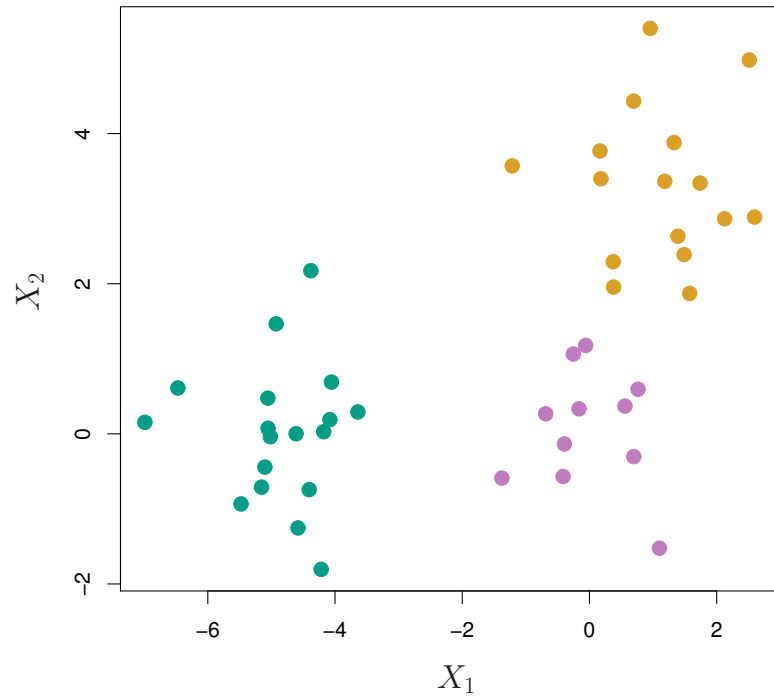
final value of the
objective function

Hierarchical clustering

- Disadvantage of K-means : need to specify K
 - Hierarchical clustering gives an interpretable tree-based output: a [dendrogram](#)
 - Bottom-up = starting from the leaves
- vs
- Top-down = starting from all data



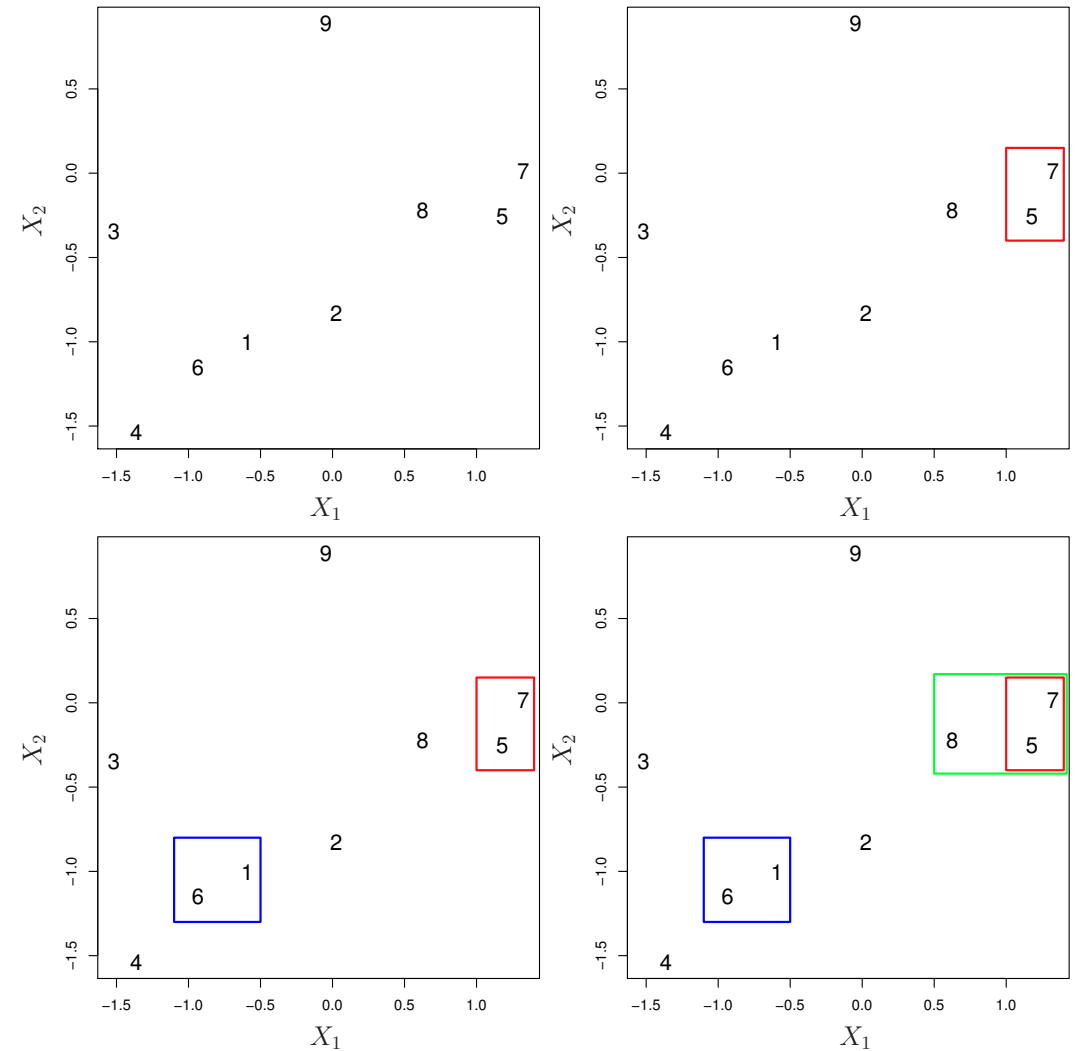
Example: dendrograms



Hierarchical clustering algorithm

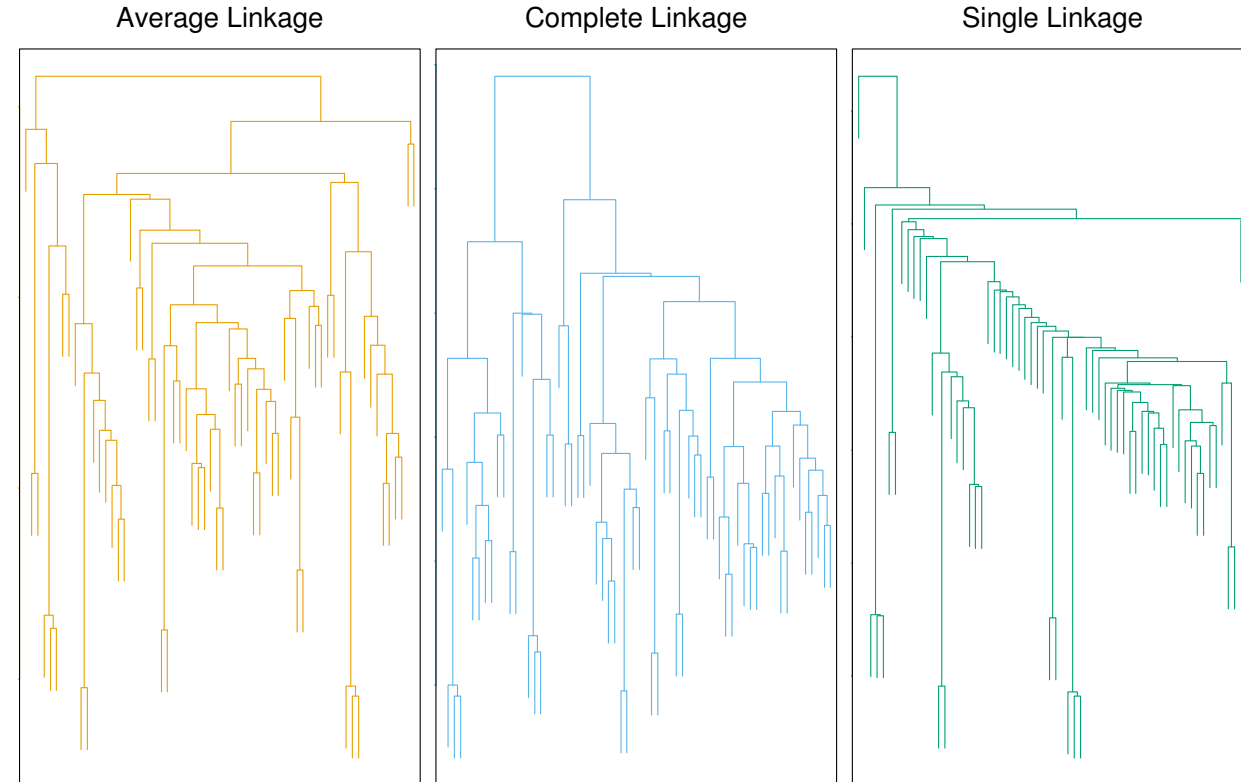
Algorithm 12.3 Hierarchical Clustering

1. Begin with n observations and a measure (such as Euclidean distance) of all the $\binom{n}{2} = n(n-1)/2$ pairwise dissimilarities. Treat each observation as its own cluster.
2. For $i = n, n-1, \dots, 2$:
 - (a) Examine all pairwise inter-cluster dissimilarities among the i clusters and identify the pair of clusters that are least dissimilar (that is, most similar). Fuse these two clusters. The dissimilarity between these two clusters indicates the height in the dendrogram at which the fusion should be placed.
 - (b) Compute the new pairwise inter-cluster dissimilarities among the $i-1$ remaining clusters.



Possible linkages (=dissimilarities between groups)

<i>Linkage</i>	<i>Description</i>
Complete	Maximal intercluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>largest</i> of these dissimilarities.
Single	Minimal intercluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>smallest</i> of these dissimilarities. Single linkage can result in extended, trailing clusters in which single observations are fused one-at-a-time.
Average	Mean intercluster dissimilarity. Compute all pairwise dissimilarities between the observations in cluster A and the observations in cluster B, and record the <i>average</i> of these dissimilarities.
Centroid	Dissimilarity between the centroid for cluster A (a mean vector of length p) and the centroid for cluster B. Centroid linkage can result in undesirable <i>inversions</i> .



References

- **Textbooks and theory**

- *An introduction to statistical learning*. James, Witten, Hastie, Tibshirani
Multiple illustrations were taken from this book.
<https://www.statlearning.com/>
- *Applied predictive modeling*. Kuhn and Johnson
<http://appliedpredictivemodeling.com/>
- *Scikit-learn's user guide*
https://scikit-learn.org/stable/user_guide.html

- **Programming**

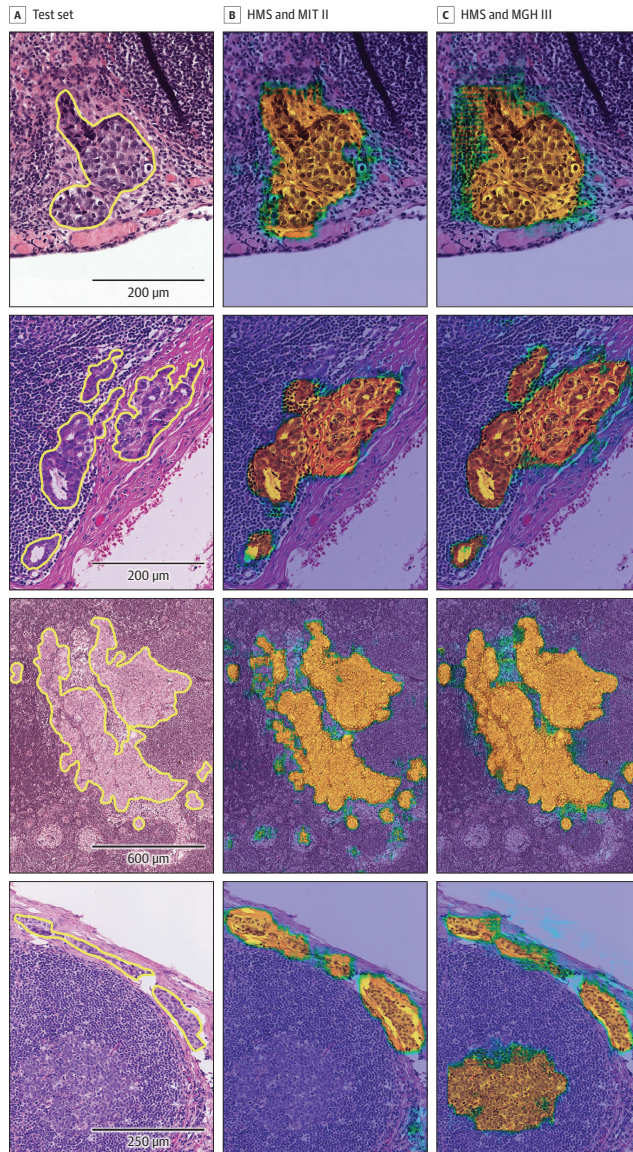
- R (basic, no ML): *R for data science*. H. Wickham
<https://r4ds.hadley.nz/>
- R ML: *Tidy modeling with R*. M. Kuhn and J. Silge
<https://www.tmwr.org/>
- python: scikit-learn
<https://scikit-learn.org/stable/>

- **Youtube**

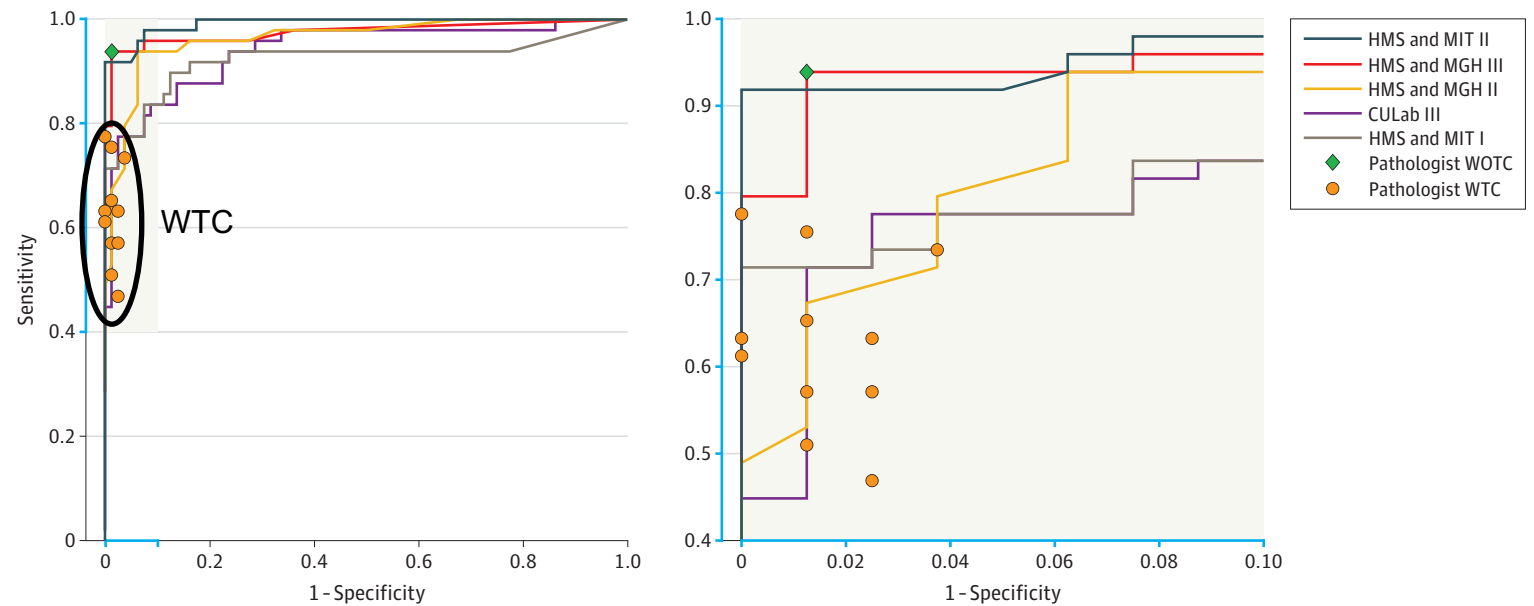
- Science étonnante
- 3 Blue 1 brown

Additional

Detection of lymph node metastases from histological images

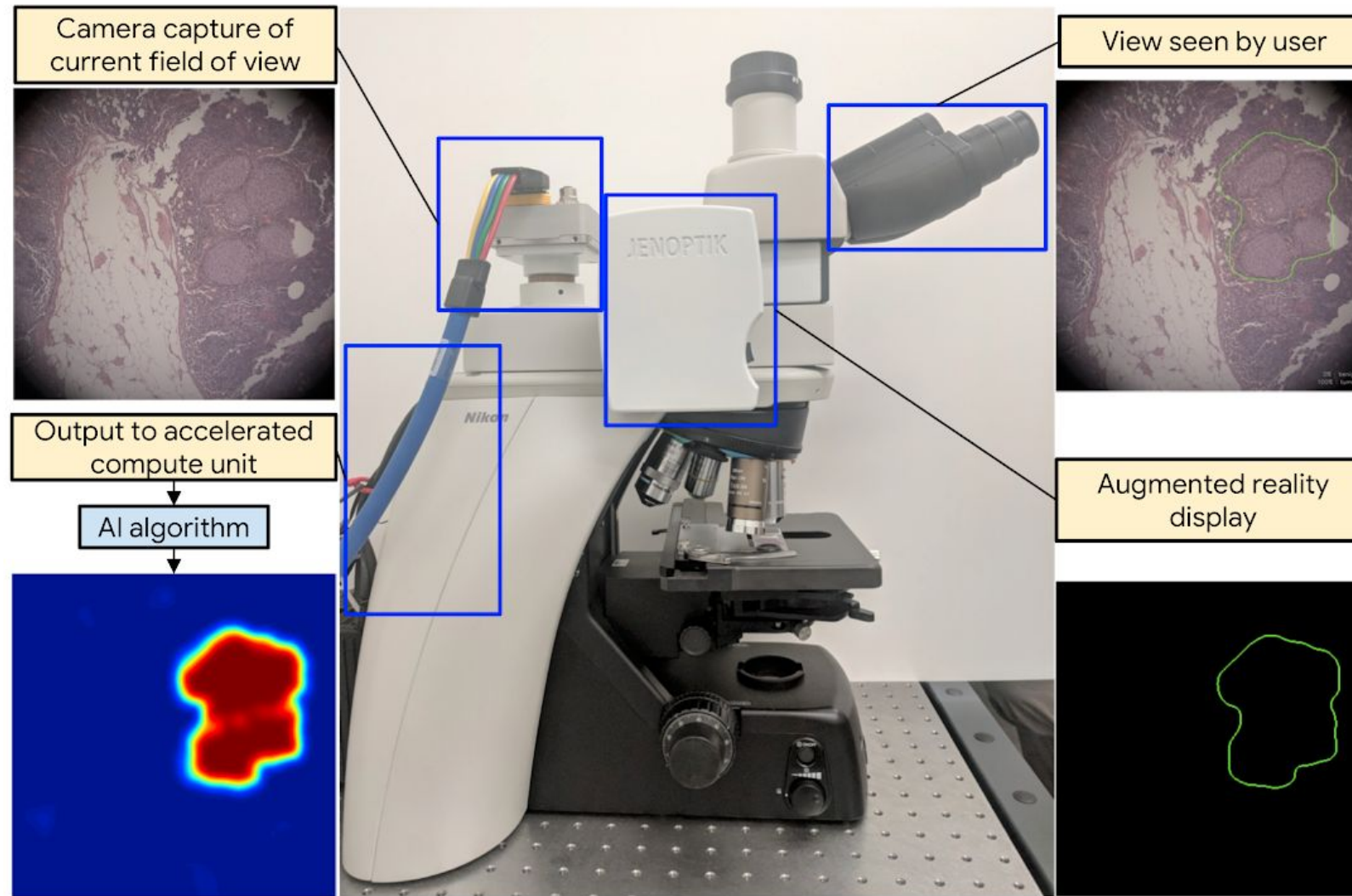


- One pathology slide = **several gigapixels**
- Best algorithms of the challenge = Deep Learning
- Same performances as pathologists **without time constraint**, but significantly better than 11 pathologists with constraint (WTC)

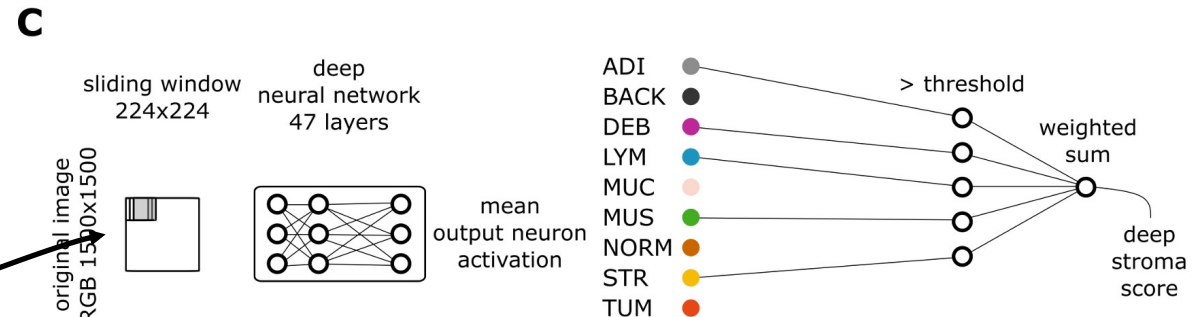
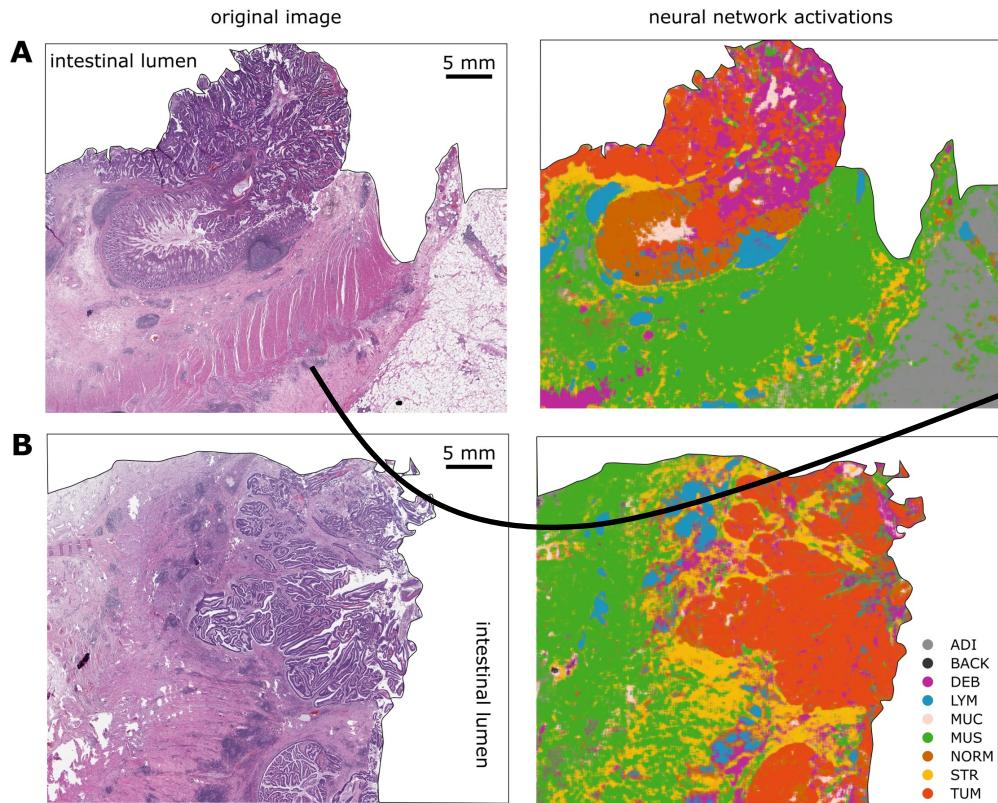


Bejnordi et al., Diagnostic Assessment of Deep Learning Algorithms for Detection of Lymph Node Metastases in Women With Breast Cancer, JAMA, 2017

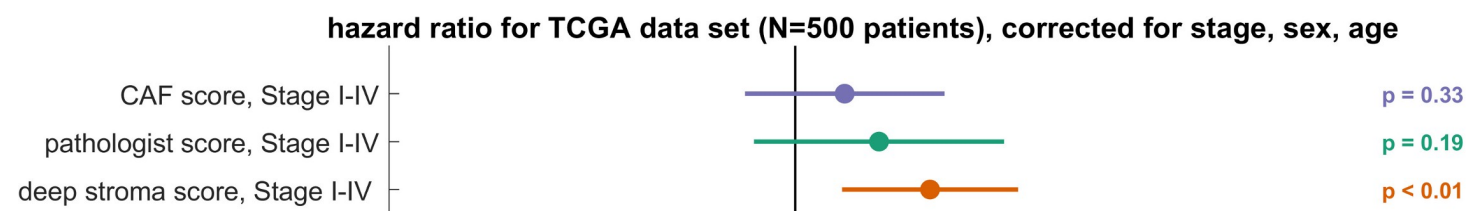
Microscope 2.0



Quantitative analysis of histopathological slides in CRC

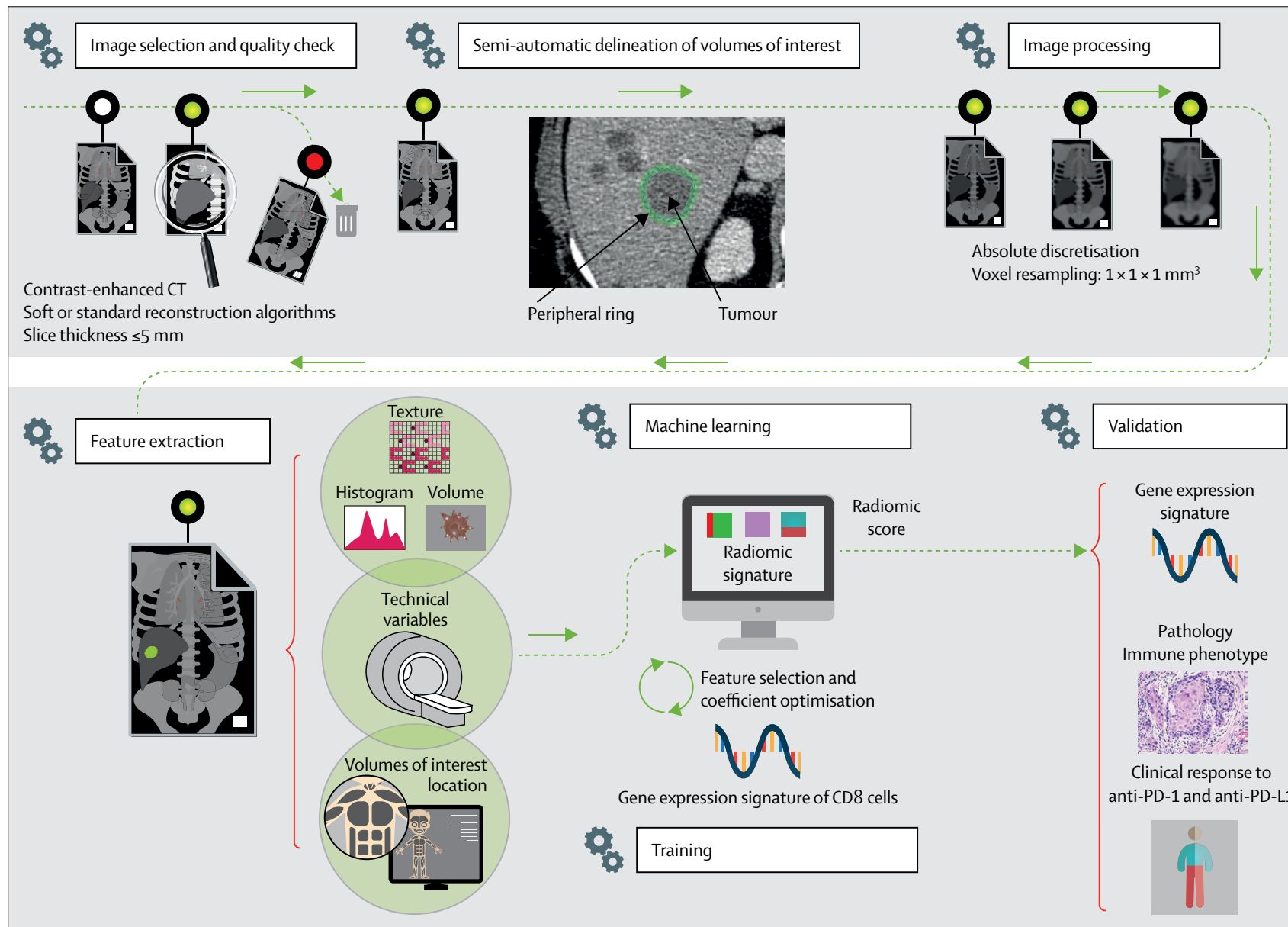


- 100,000 patches of histological slides
- Stroma
- 94% classification accuracy on test data set



- « Deep stroma score » is a predictive factor of survival independent of TNM stage (current state of the art)

Prediction of response to immune-checkpoint inhibition



Prediction of response to immune-checkpoint inhibition

but.....

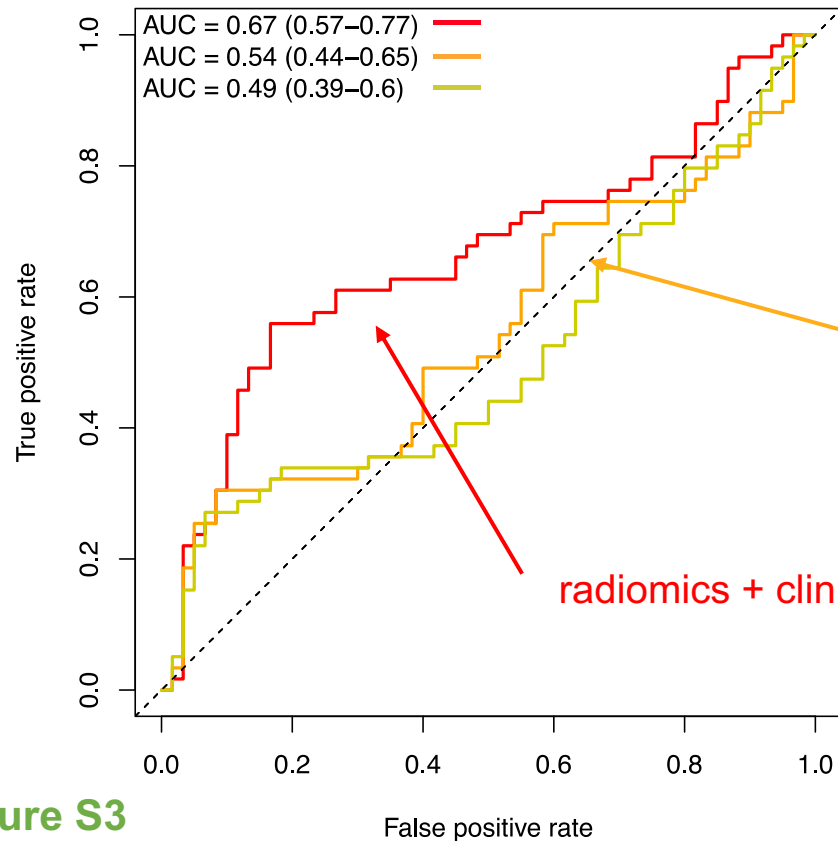


Figure S3



Original article
Vulnerabilities of radiomic signature development: The need for safeguards

Mattea L. Welch^{a,f,i}, Chris McIntosh^{e,f,i}, Benjamin Haibe-Kains^{a,c,i,j}, Michael F. Milosevic^{b,e,i}, Leonard Wee^g, Andre Dekker^g, Shao Hui Huang^{b,i}, Thomas G. Purdie^{b,e,f,i}, Brian O'Sullivan^{b,i}, Hugo J.W.L. Aerts^h, David A. Jaffray^{a,b,d,e,f,i,*}

^aDepartment of Medical Biophysics, University of Toronto; ^bDepartment of Radiation Oncology, University of Toronto; ^cOntario Institute of Cancer Research, Toronto; ^dIBBME, University of Toronto; ^eRadiation Medicine Program, Princess Margaret Cancer Centre, Toronto; ^fThe Techna Institute for the Advancement of Technology for Health, Toronto, Canada; ^gDepartment of Radiation Oncology (MAASTRO), GROW Research Institute, Maastricht University, the Netherlands; ^hDana-Farber Cancer Institute, Brigham and Women's Hospital,

ABSTRACT

Purpose: Refinement of radiomic results and methodologies is required to ensure progression of the field. In this work, we establish a set of safeguards designed to improve and support current radiomic methodologies through detailed analysis of a radiomic signature.

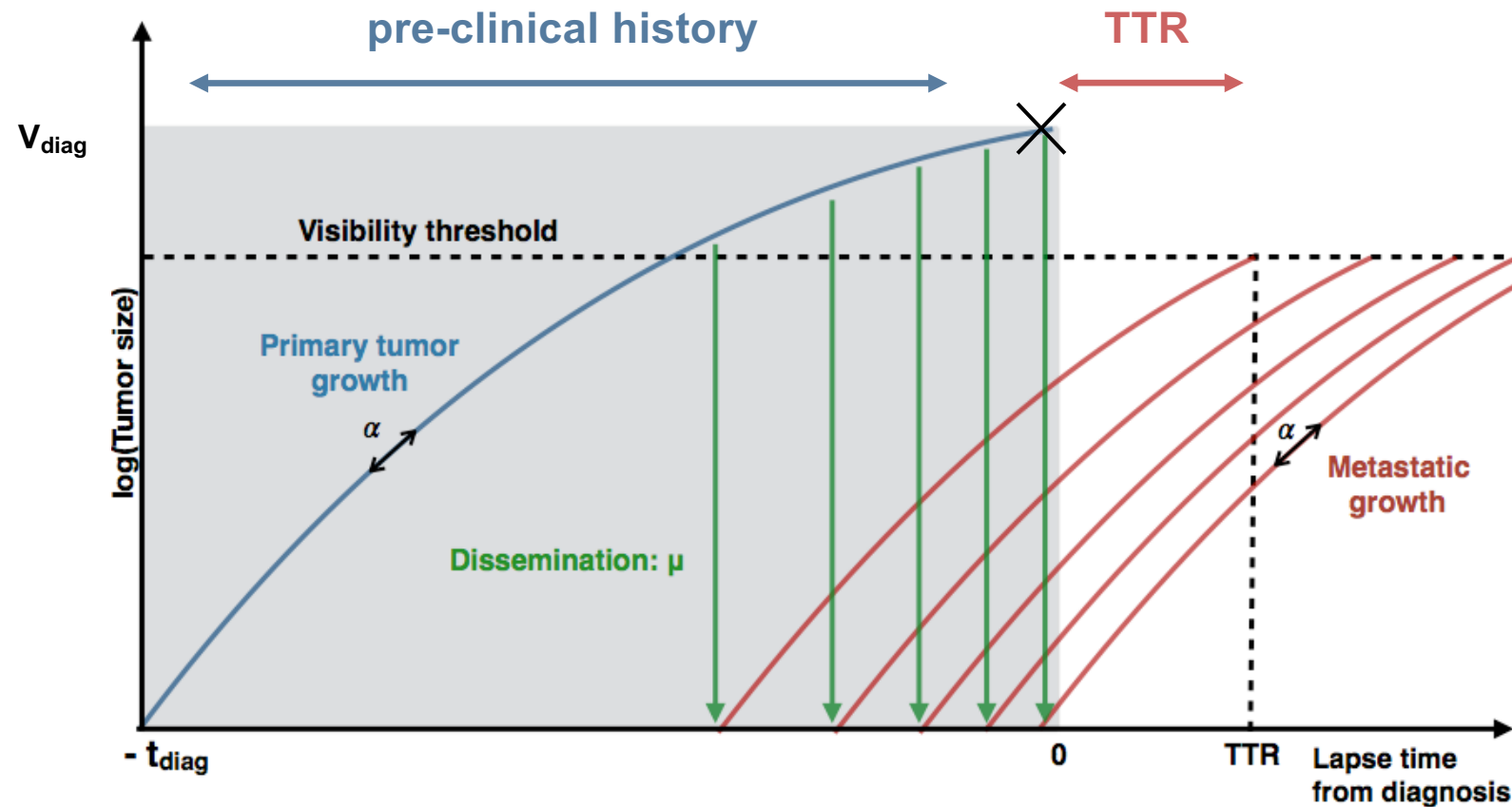
Methods: A radiomic model (MW2018) was fitted and externally validated using features extracted from previously reported lung and head and neck (H&N) cancer datasets using gross-tumour-volume contours, as well as from images with randomly permuted voxel index values; i.e. images without meaningful texture. To determine MW2018's added benefit, the prognostic accuracy of tumour volume alone was calculated as a baseline.

Results: MW2018 had an external validation concordance index (c-index) of 0.64. However, a similar performance was achieved using features extracted from images with randomized signal intensities (c-index = 0.64 and 0.60 for H&N and lung, respectively). Tumour volume had a c-index = 0.64 and correlated strongly with three of the four model features. It was determined that the signature was a surrogate for tumour volume and that intensity and texture values were not pertinent for prognostication.

Conclusion: Our experiments reveal vulnerabilities in radiomic signature development processes and suggest safeguards that can be used to refine methodologies, and ensure productive radiomic development using objective and independent features.

Mechanistic modeling of metastatic relapse

Mechanistic modeling of time to relapse



- Number of metastases with size larger than the visible size V_{vis}

$$N_{vis}(t) = \int_{V_{vis}}^{+\infty} \rho(t, v) dv$$

$$= \int_0^{t-\tau_{vis}} d(V_p(t)) dt$$

τ_{vis} = time to reach V_{vis}

- Time to relapse (TTR) = time elapsed from diagnosis to the appearance of a first visible metastasis

$$TTR = \inf \{t > 0 : N_{vis}(t_{diag} + t) \geq 1\}$$

- Parameter β fixed such that $V_{\infty} = e^{\frac{\alpha}{\beta}} = 10^{12}$ cells

Mixed-effects statistical model

$$\ln(T^i) = \ln\left(TTR\left(V_{diag}^i; \alpha^i, \mu^i\right)\right) + \varepsilon^i, \quad \varepsilon^i \sim \mathcal{N}(0, \sigma^2) \quad (\text{Observation model})$$

$$S(t|\alpha^i, \mu^i) = \mathbb{P}(T^i > t|\alpha^i, \mu^i)$$

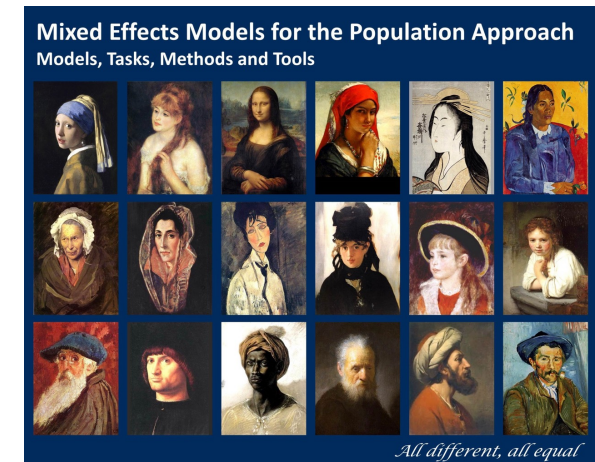
Survival function to account for **censoring** in the likelihood

$$\ln(\alpha^i) = \ln(\alpha_{pop}) + \eta_{\alpha}^i, \quad \eta_{\alpha}^i \sim \mathcal{N}(0, \omega_{\alpha}^2)$$

$$\ln(\mu^i) = \ln(\mu_{pop}) + \eta_{\mu}^i, \quad \eta_{\mu}^i \sim \mathcal{N}(0, \omega_{\mu}^2)$$

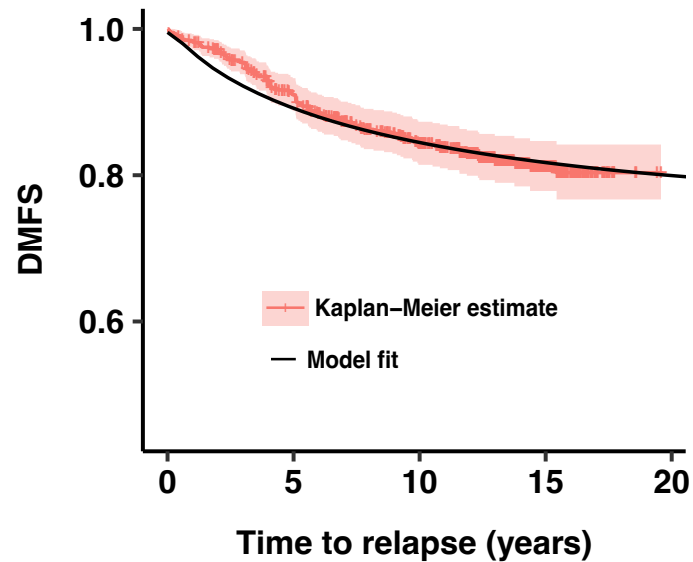
Likelihood maximization performed using the SAEM algorithm implemented in the *saemix* R package

Comets, Lavenu, Lavielle, *J Stat Softw*, 2017

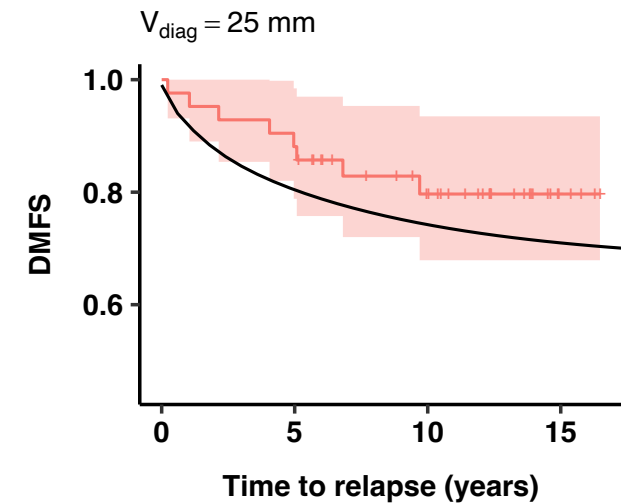
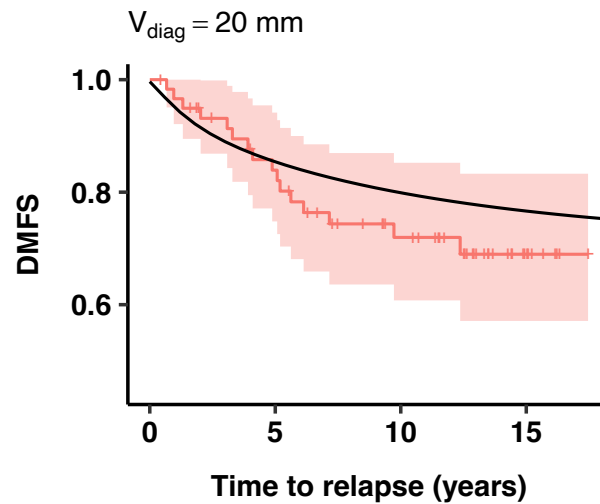
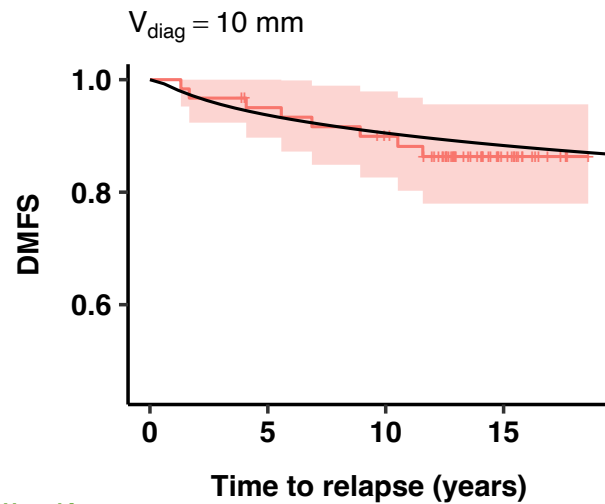


Lavielle, CRC press, 2014

Descriptive power: fit to the data



Parameter	Estimate	r.s.e. (%)
$\log \alpha_{pop}$	-6.34	12.6
$\log \mu_{pop}$	-26.8	3.68
σ	0.542	28.4
ω_{α}	3.37	36.4
ω_{μ}	3.78	15.9

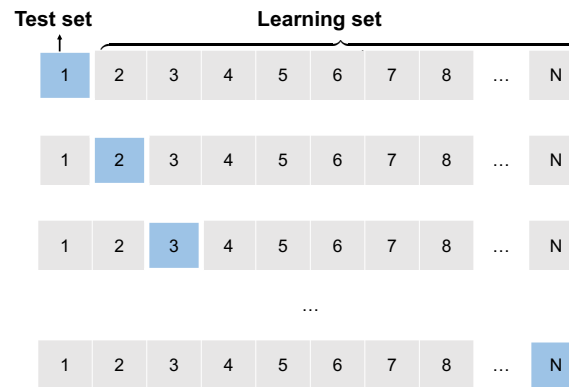
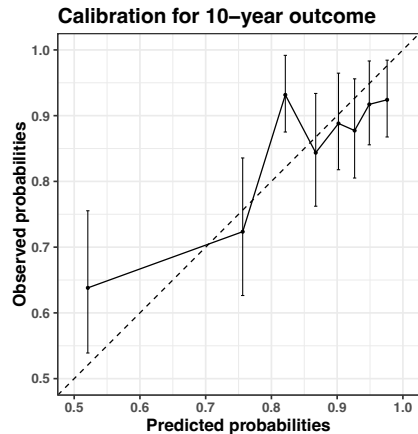


Predictive power: covariates

$$\ln(\mu^i) = \ln(\mu_{pop}) + \beta_{\mu}^T \mathbf{x}_{\mu}^i + \eta_{\mu}^i, \quad \eta_{\mu}^i \sim \mathcal{N}(0, \omega_{\mu}^2)$$

$$\ln(\alpha^i) = \ln(\alpha_{pop}) + \beta_{\alpha}^T \mathbf{x}_{\alpha}^i + \eta_{\alpha}^i, \quad \eta_{\alpha}^i \sim \mathcal{N}(0, \omega_{\alpha}^2)$$

Parameter	Estimate	r.s.e. (%)	p-value
$\log \alpha_{pop}$	-8.883	10.151	
$\beta_{Ki67, \alpha}$	0.086	27.376	$2.59 \cdot 10^{-4}$
$\beta_{HER2, \alpha}$	0.029	42.833	0.020
$\beta_{CD44, \alpha}$	0.011	60.816	0.1
$\beta_{TRIO, \alpha}$	0.016	58.119	0.085
$\log \mu_{pop}$	-26.342	3.696	
$\beta_{EGFR, \mu}$	0.039	47.527	0.035
σ	0.606	23.104	
ω_{α}	2.062	22.715	
ω_{μ}	3.563	16.759	

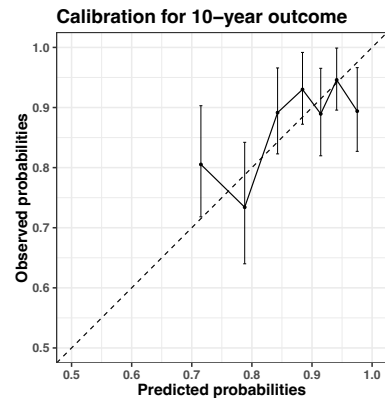
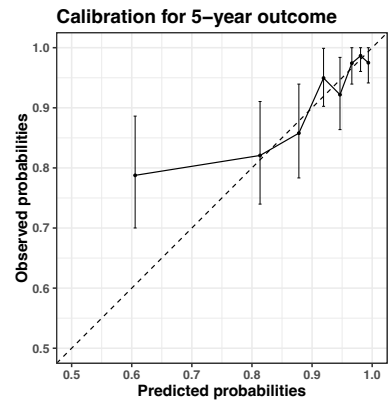
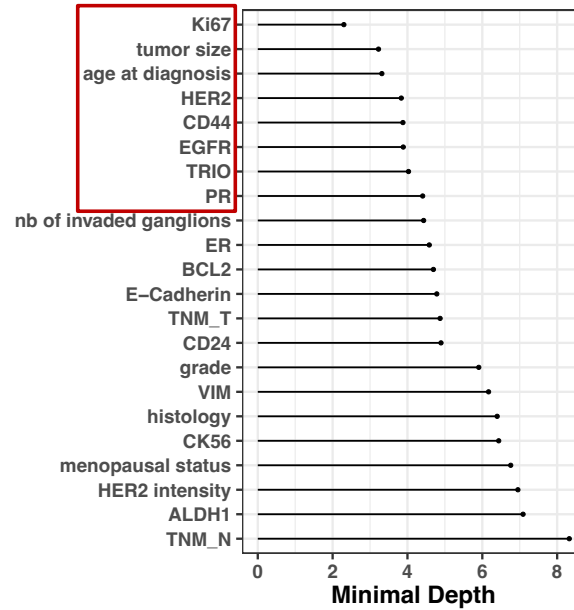
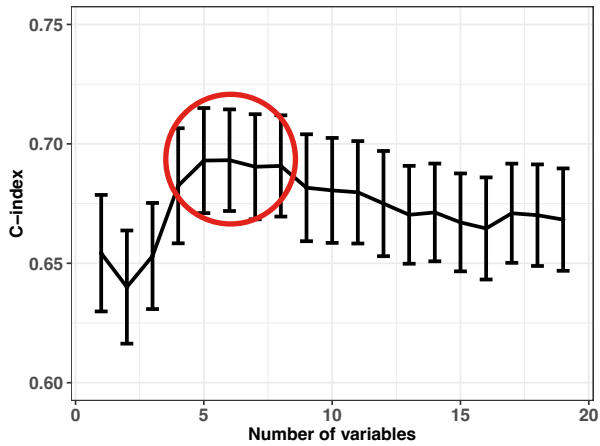


c-index = 0.67
(10-folds cross-validation)

Patient ID	Tumor size (mm)	Ki67	HER2	CD44	TRIO	EGFR	Observed TTR (cens)	Predicted TTR	Prediction error (days)
255	25	1	60	90	60	0	1812 (1)	1609	203
47	20	32	100	0	0	50	739 (1)	447	292
143	18	60	0	50	0	0	2798 (1)	434	2364
12	10	20	0	23	0	0	5970 (0)	$+\infty$	-

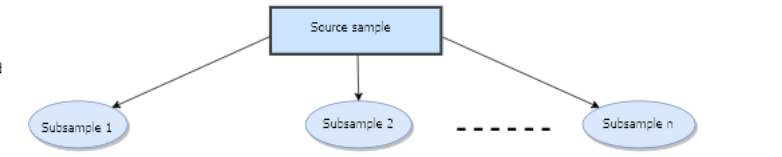
Random survival forests

c-index = 0.69
(cross-validation)



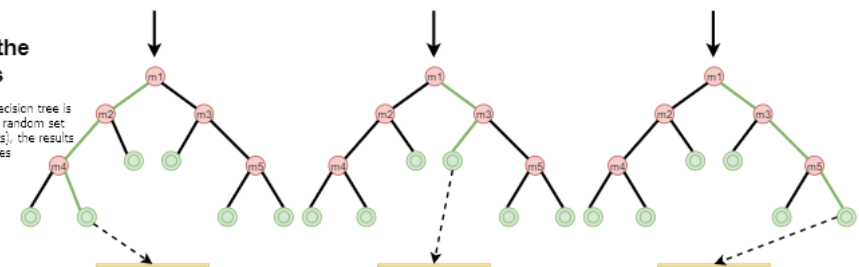
Bootstrap sampling

r (percentage) examples are selected (0.63 in classical implementation) in n random subsamples



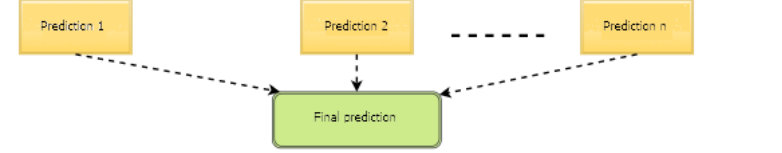
Building the models

for each subsample, a decision tree is constructed based on a random set of m features (covariates), the results fall into leaves

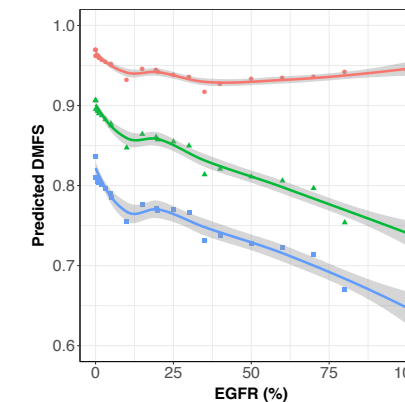
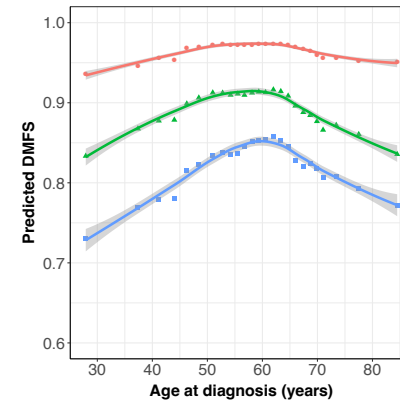


Bootstrap aggregating

results from all constructed trees are gathered and averaged



M. Dmitrievsky, <https://www.mql5.com/en/articles/3856>



Time
— 2 years
— 5 years
— 10 years

⇒ nonlinear effect of covariates and non proportional hazard

Ishwaran et al., Ann Appl Stat, 2008

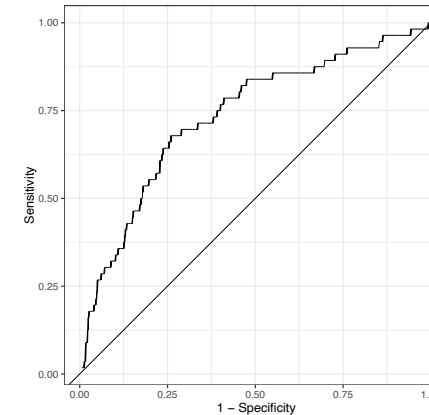
PhD of Chiara Nicolò

Comparison of predictive metrics

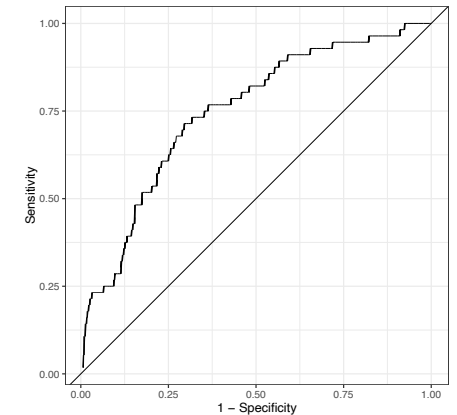
5 years metastatic-free survival

	AUROC	Accuracy	PPV	NPV
RSF	0.75	0.90	0.71	0.71
Mechanistic model	0.73	0.90	0.72	0.70
Cox	0.75	0.91	0.77	0.71

Mechanistic

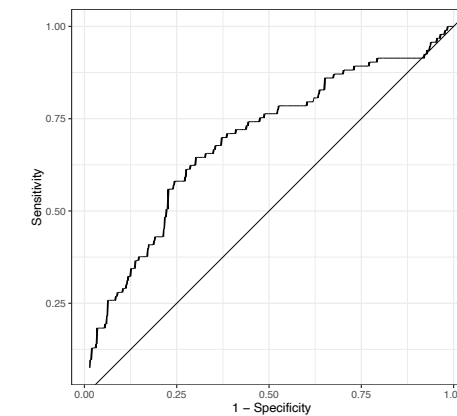
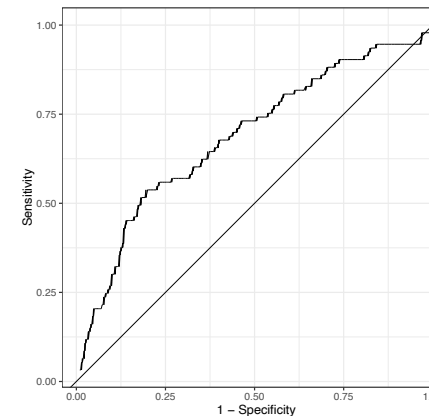


RSF



10 years metastatic-free survival

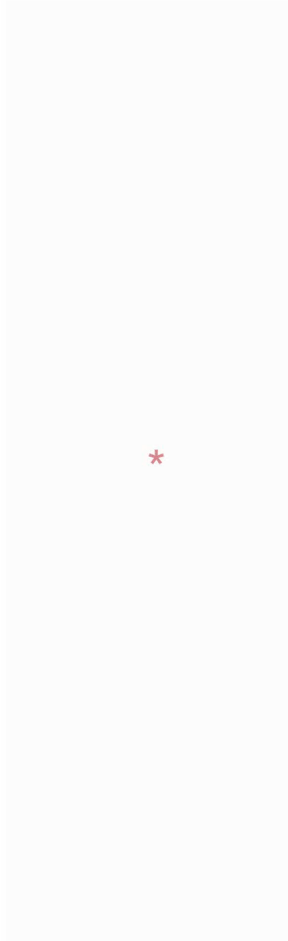
	AUROC	Accuracy	PPV	NPV
RSF	0.69	0.82	0.68	0.66
Mechanistic model	0.69	0.81	0.71	0.64
Cox	0.71	0.82	0.70	0.68



other tested ML models (support vector machine, k-nearest neighbors, gradient boosting) had similar or worse performances

t = -141 months

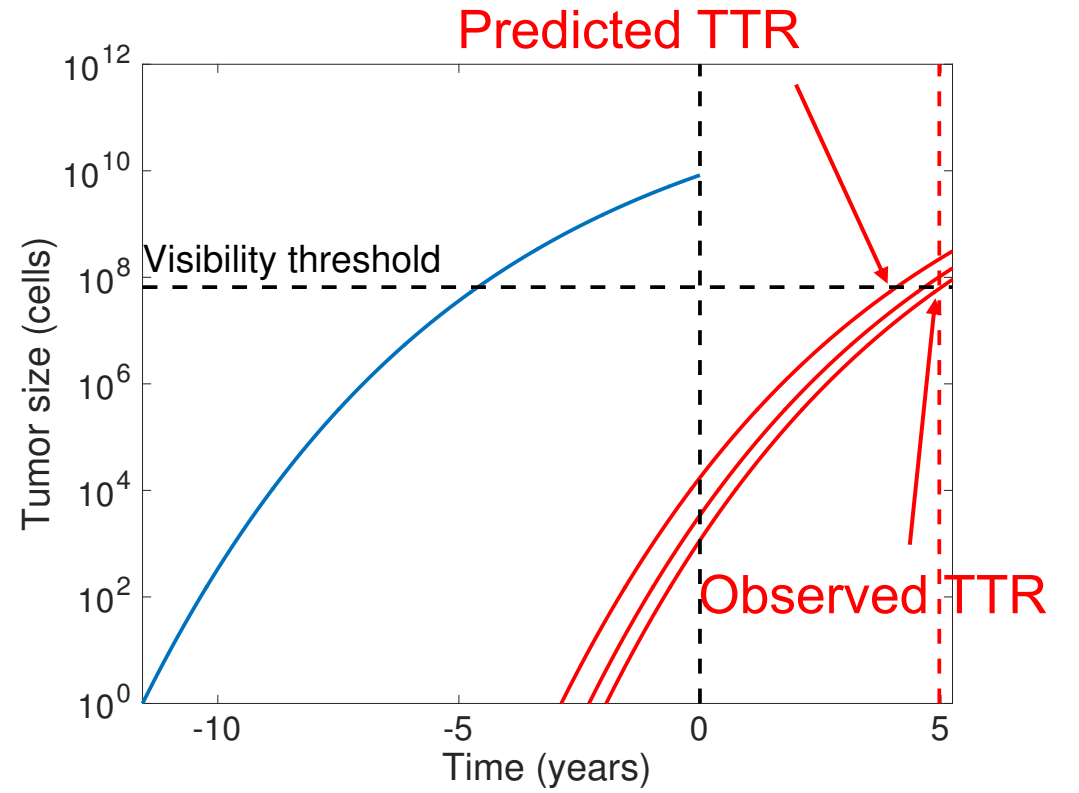
10 mm



Primary tumor



Metastases

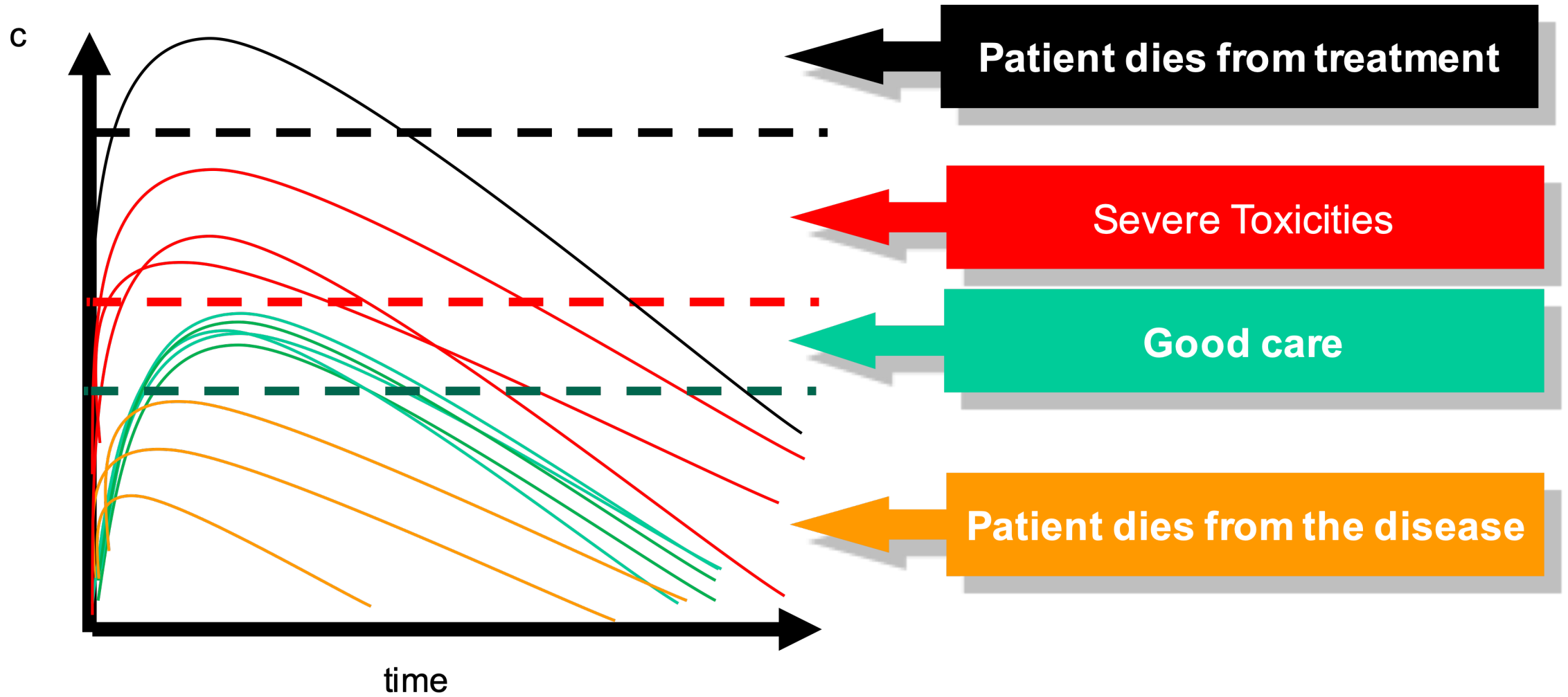


Conclusions and perspectives

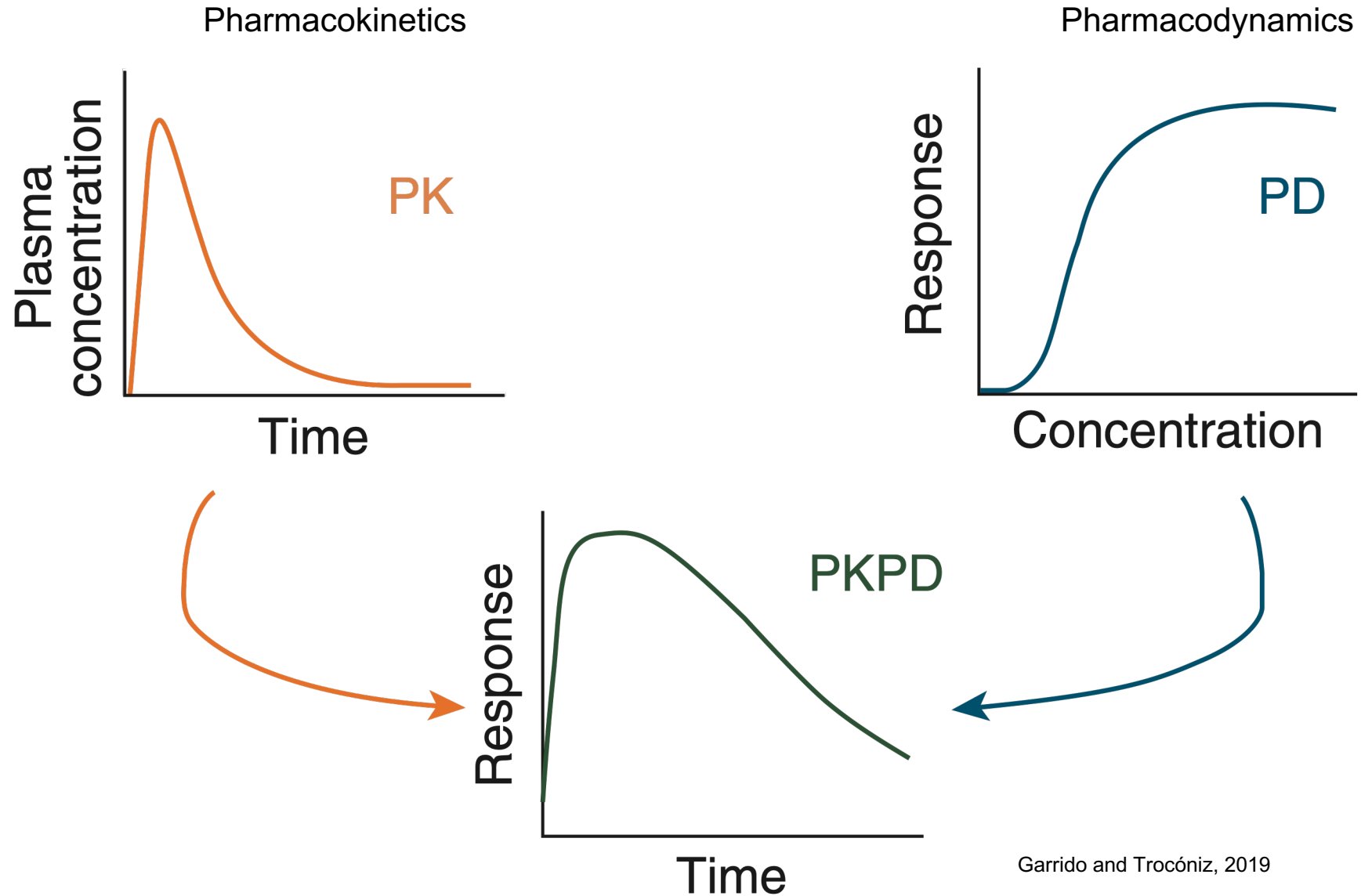
- Similar predictive performances of Cox regression (c-index 0.67 - 0.72), random survival forest (c-index 0.67-0.71) and a novel mechanistic model (c-index 0.63 - 0.70) **for pure prediction**
- Other machine learning algorithms tested for classification of 5-years relapse (logistic regression, support vector machine, random forests, k-nearest neighbors and gradient boosting)) gave similar results
- Mechanistic modeling provides **biological and clinical insights** that ML does not:
 - Ki67 correlates with proliferation rate α (expected but reassuring)
 - HER2 correlates with α , EGFR with μ (metastatic potential)
 - prediction of the **invisible metastatic state** at diagnosis \Rightarrow potential for **personalized adjuvant therapy**
- This is a first attempt of a **mechanistic, individual-level, predictive metastatic model**. A lot remains to be done:
 - Refinement to well-established breast cancer molecular subtypes
 - Further investigations to **refine the modeling** (dormancy, etc...)
 - Predictive power to be confirmed in **external data sets**

Pharmacometrics and precision dosing

Inter-individual variability



Pharmacometrics = the science of quantitative pharmacology



Historical overview of PMX in oncology

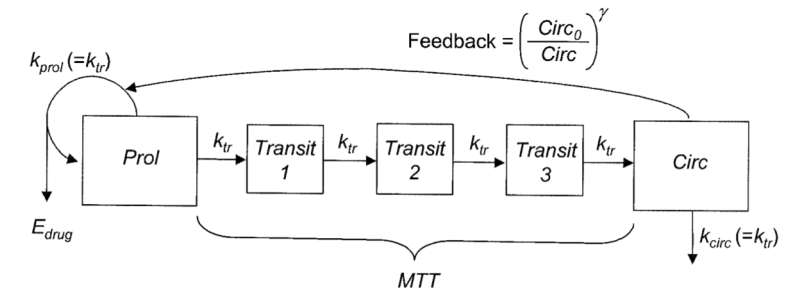
- 1980's: Principles of **population PK** modeling by Lewis Sheiner and Stuart Beal
- 1990's: pop PK models of **cytotoxics**
- 2000's: models of **hematopoietic toxicity**
- 2010's: **tumor growth inhibition** models

COMPUTERS AND BIOMEDICAL RESEARCH 5, 441-459 (1972)

Modelling of Individual Pharmacokinetics for Computer-Aided Drug Dosage*

LEWIS B. SHEINER, BARR ROSENBERG,† AND KENNETH L. MELMON

Departments of Medicine and Pharmacology, Division of Clinical Pharmacology,
University of California San Francisco Medical Center, San Francisco, California 94122



Friberg et al., J Clin Oncol, 2002

VOLUME 27 · NUMBER 25 · SEPTEMBER 1 2009

JOURNAL OF CLINICAL ONCOLOGY

ORIGINAL REPORT

Model-Based Prediction of Phase III Overall Survival in Colorectal Cancer on the Basis of Phase II Tumor Dynamics

Laurent Claret, Pascal Girard, Paulo M. Hoff, Eric Van Cutsem, Klaas P. Zuideweld, Karin Jorga, Jan Fagerberg, and René Bruno

How can standard dosing be part of personalized medicine?

- Most anticancer agents are given as:
 - mg/m²
 - mg/kg
 - mg (flat-dose)
- Only carboplatin is given in a tailored fashion (i.e., AUC5 or AUC6 dosing).



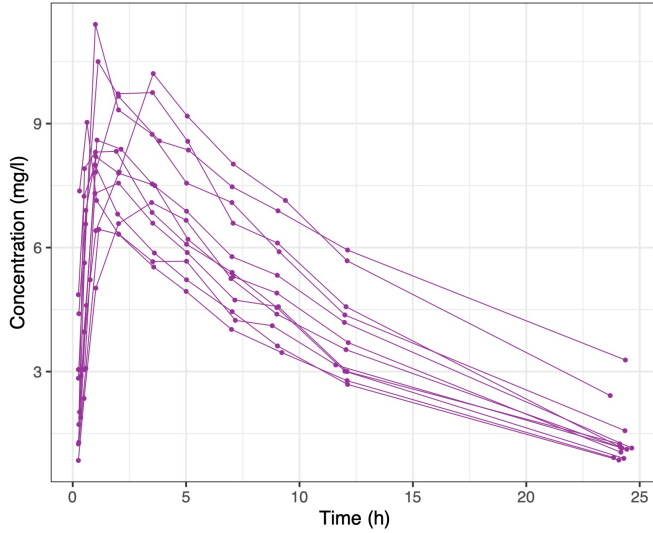
Carboplatin AUC Calculator		
Age: <input type="text"/>	Scr: <input type="text"/> 1.0 <input type="text"/> mg/dL <input type="text"/>	Sex: <input type="text"/> Male <input type="text"/>
Height: <input type="text"/>	<input type="text"/> Centimeters <input type="text"/>	Weight: <input type="text"/> Kilograms <input type="text"/>
Target AUC: <input type="text"/> 5 (mg/ml/min)		
Is this a previously treated patient?: <input type="text"/> Yes <input type="text"/>		
Is the serum creatinine (Scr) currently stable <input type="text"/> Yes <input type="text"/>		
Restrict the maximum calculated clearance to this value: <input type="text"/> 125 ml/min <input type="text"/>		
<input type="text"/> Calculate Carboplatin Dose <input type="text"/> Reset		
Looking for a palm or pocket pc version?		
<small>Essentials for Oncology</small> Includes commonly used oncology calculators, a RCC prognosis calculator, and the Gail Breast Cancer Risk Calc.		
Background Info		
CALVERT FORMULA FOR CARBOPLATIN DOSING: Total Dose (mg) = (target AUC) x (GFR + 25)		

- « One dose fits all »
(standard dosing)



Mixed-effects modeling

Population data

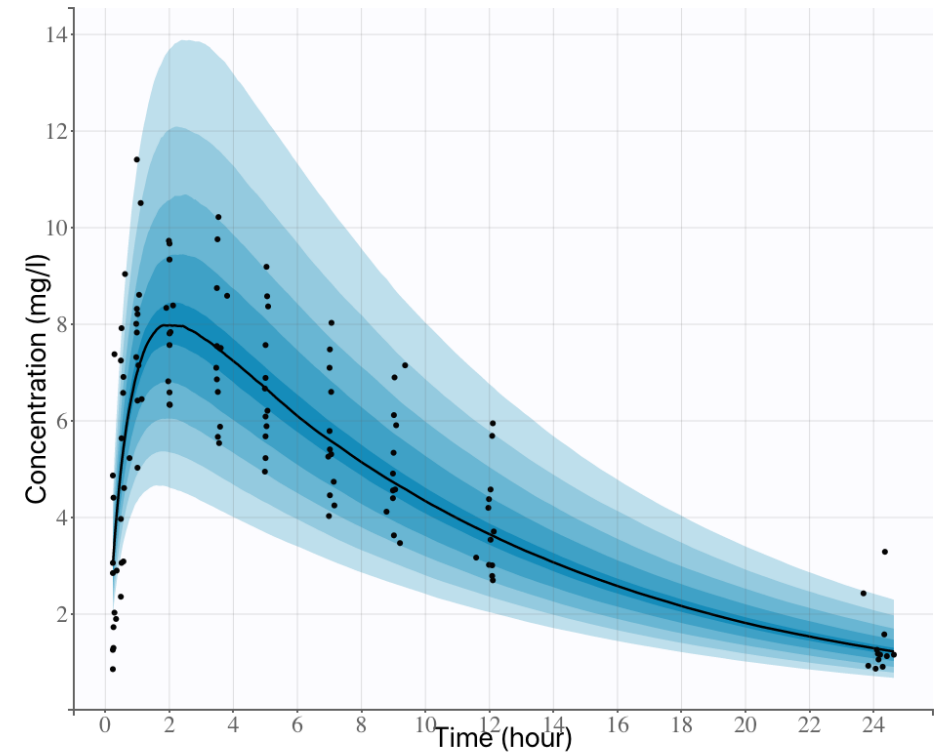


$$\psi^i = \psi_{pop} + \eta^i, \eta^i \sim \mathcal{N}(0, \Omega)$$

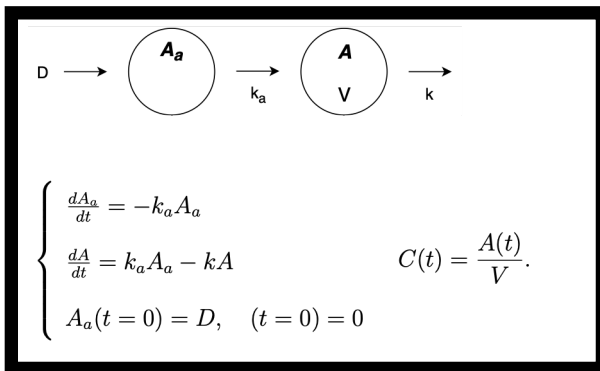
fixed effects

random effects

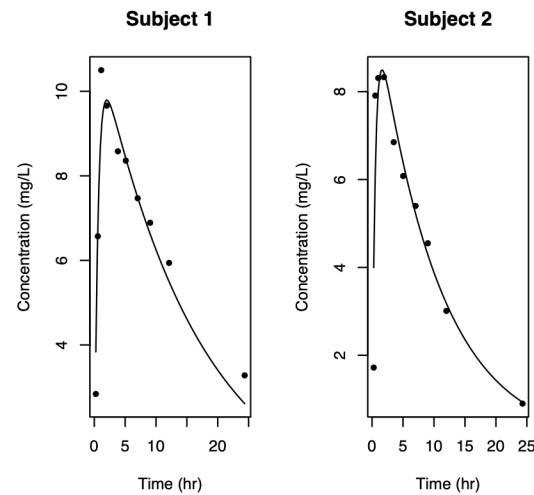
Population fit (MLE)



Individual structural model

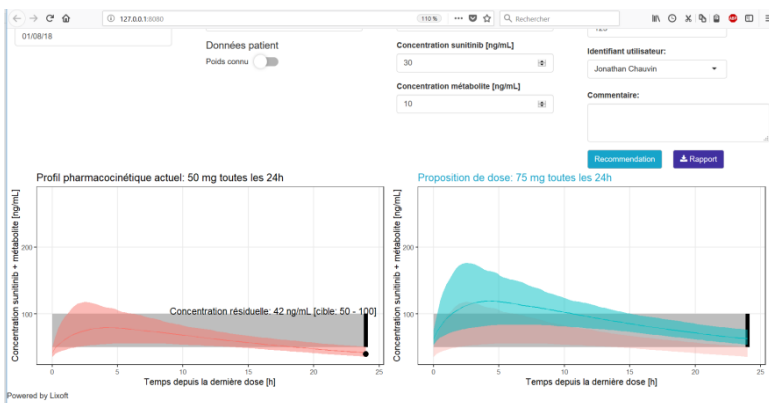


Individual fit

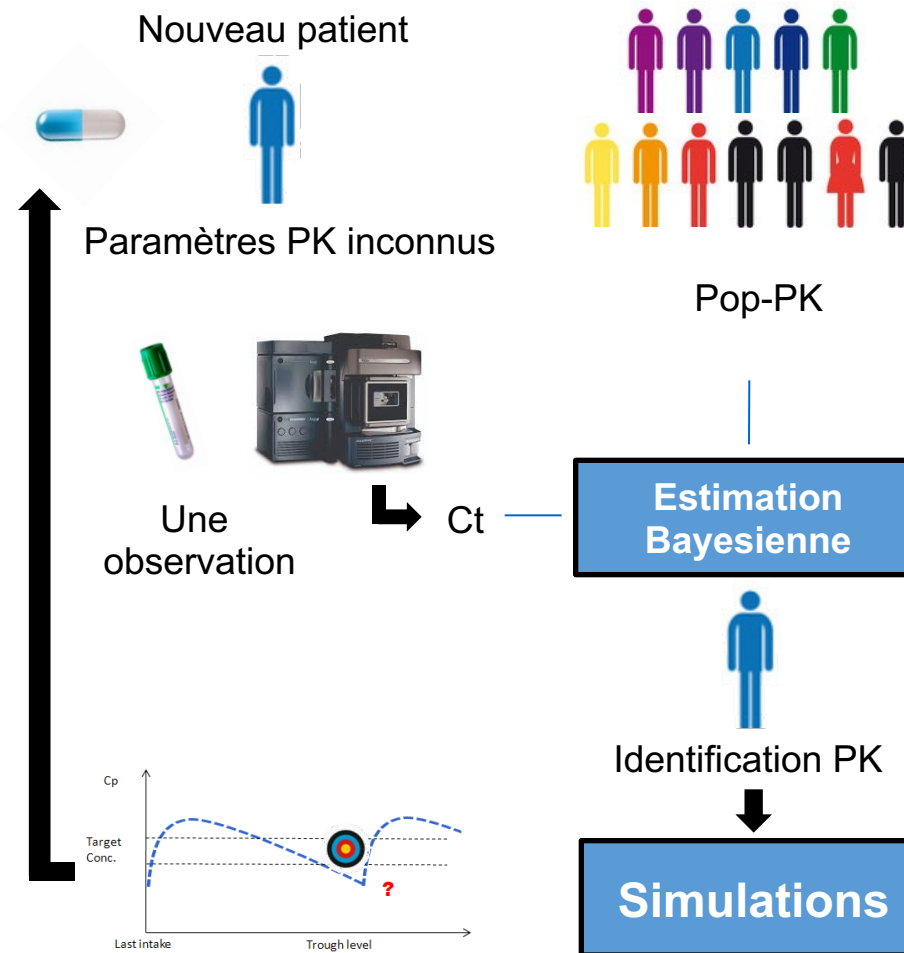


Médecine de précision et bioguidage des ITK

Suivi Thérapeutique Pharmacologique des ITKs (imatinib, sunitinib, dasatinib, cabozantinib, sorafenib, ibrutinib...).



SMART_c
SIMULATION MODELING ADAPTIVE RESPONSE
FOR THERAPEUTICS IN CANCER



Sunitinib in metastatic kidney cancer

Patient #	Starting Dose (mg)	Total Su + met (ng/ml)	Sampling Time	Simulated Trough Level (ng/ml)	Proposed Dose (mg)	% change
1	50	195	5H30	161	25	-50
2	50	55	23H00	56	62,5	25
3	50	37,4	24H15	40	87,5	75
4	50	40	23h45	42	75	50
5	50	166	22H20	158	25	-50
6	50	161	4H45	136	25	-50
7	50	70	24H00	73	50	no change
8	50	161	4h45	136	25	-50
9	50	17,1	24H00	18	100	100
10	50	170	12H30	149	25	-50
11	50	90	24H00	90	37,5	-25
12	50	44,3	24H00	47	75	50
13	50	88	2H15	76	50	no change
14	50	106	19H00	100	37,5	-25
15	50	54,2	6H00	42	87,5	75
16	50	141	1H30	81	37,5	-25
17	50	128	24H00	106	37,5	-25
18	50	118,9	1H00	81	50	no change
19	50	145	19H00	115	37,5	-25
20	50	87	9H30	72	50	no change
21	50	104	3H20	90	37,5	-25
22	50	125	24h00	112	37,5	-25
23	50	62	19H00	58	62,5	25
24	50	246	24H00	231	12,5	-75
25	50	150	24H00	143	25	-50
26	50	83	12h00	71	50	no change
27	50	216	24h00	204	12,5	-75
28	50	197	24h00	192	25	-50
29	50	116	8H30	97	37,5	-25
30	50	78	24H00	71	50	no change

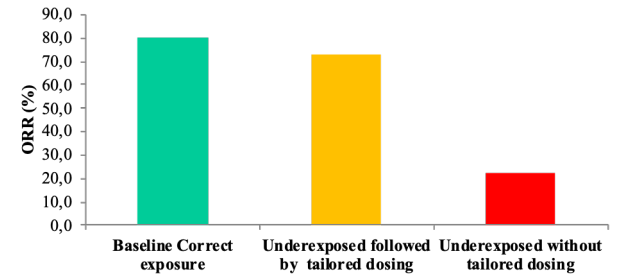


**Standard dose:
50 mg**



**80% of AP-HM
patient have dose
modification of
Sutent®
12.5 <=> 100 mg
(-75% => + 100%!)**

Evaluation response as a function of drug exposure (AUC) and consideration of subsequent dose modifications (n=25)



Unpublished data - do not post

Model-based dosing regimen for a phase I/II clinical trial

Goal: safe **densification** of docetaxel (DTX) + epirubicin (EPI) in metastatic breast cancer

PK models

PK
DTX

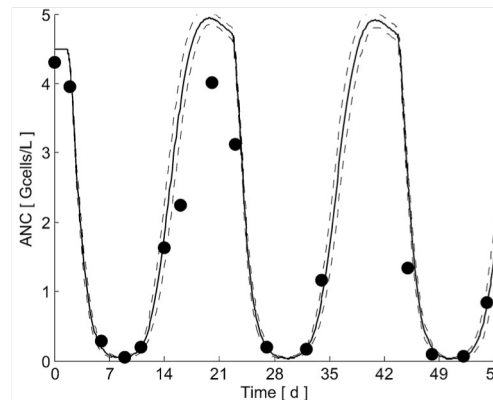
PK
EPI

Interface
model

(+ G-CSF rescue)

PD models

TOXICITY
(Friberg-like)



EFFICACY
(Gompertz-like)

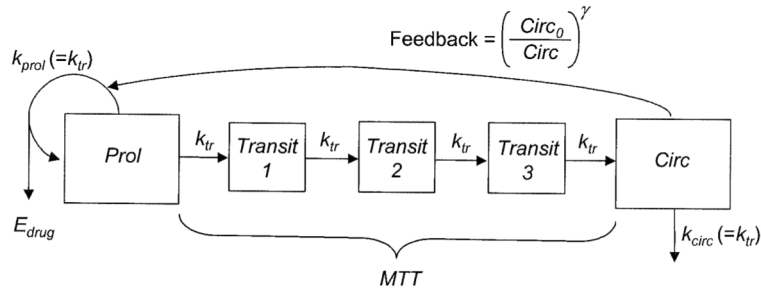
Model equations

Neutrophils kinetics

$$\begin{aligned} \dot{w}_1(t) &= \gamma \cdot \lambda / \omega \cdot w_0 \cdot \Phi[w(t), \varphi] - \gamma \cdot w_1(t) - N[y(t), v] \cdot w_1(t) & w_1(0) &= \lambda / \omega \cdot w_0 \\ \dot{w}_2(t) &= \gamma \cdot [w_1(t) - w_2(t)] - N[y(t), v] \cdot w_2(t) & w_2(0) &= \lambda / \omega \cdot w_0 \\ \dot{w}_3(t) &= \omega \cdot w_2(t - \tau) - \lambda \cdot w_3(t) & w_3(-\tau \leq t \leq 0) &= w_0 \\ \dot{w}(t) &= \lambda \cdot \{ M[z(t), \mu] \cdot w_3(t) - w(t) \} & w(0) &= w_0 \end{aligned}$$

drug effect

G-CSF



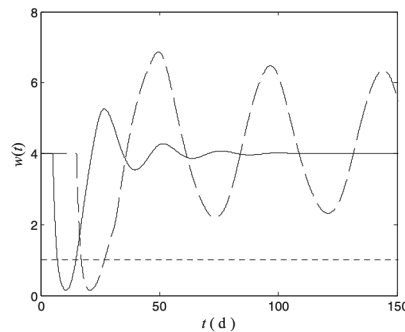
Tumor kinetics

$$\frac{dn(t)}{dt} = \rho \cdot n(t) \cdot \ln[\theta/n(t)] - \kappa \cdot f(c_L^{(D)}, c_L^{(E)}) \cdot n(t) \quad n(0) = n_0$$

Constraints

$$w(t) \geq W_D$$

$$t_U[w(t) \leq W_U] \leq T_U$$



Optimization

$$\underline{d}^* = \arg \min \left[\frac{1}{T} \int_0^T n(t, \underline{d}, \underline{t}^*) \cdot dt \right]$$

under toxicity constraints

Scheduling optimization

Parameter estimation

- PK: popPK previous studies
- PD toxicity: estimated from previous phase I study
- PD efficacy: *in vitro* cytotoxicity + fit to previously published clinical studies

Optimization

$$\underline{d}^* = \arg \min \left[\frac{1}{T} \int_0^T n(t, \underline{d}, \underline{t}^*) \cdot dt \right]$$

under toxicity constraints

		S	Opt.		S	Opt.		S	Opt.			
D1	0	DTX 60		D2	24		D3	EPI 20				
	1		DTX 60			25				48	EPI 20	
	2					26				49		
	3					27				50		
	4					28				51		
	5					29				52		
	6	DTX 40			30	EPI 80				53		
	7				31				EPI 80	54		
	8				32					55		
	9		DTX 40						33		56	
	10								34		57	
	11								35			

S = standard, Opt = optimized

MODEL1 clinical results

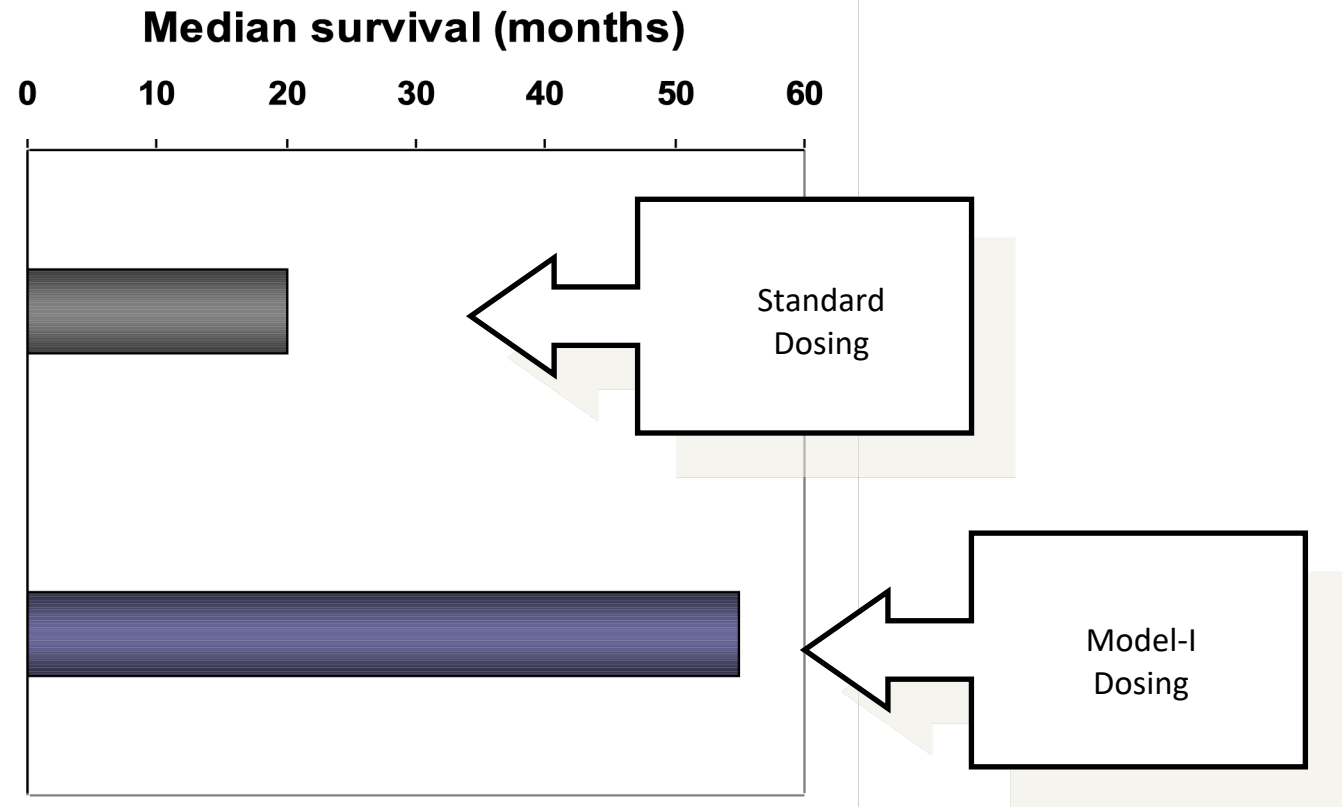
Previously: life-threatening toxicities

- 100% grade ≥ 3 neutropenia
- **1 death**

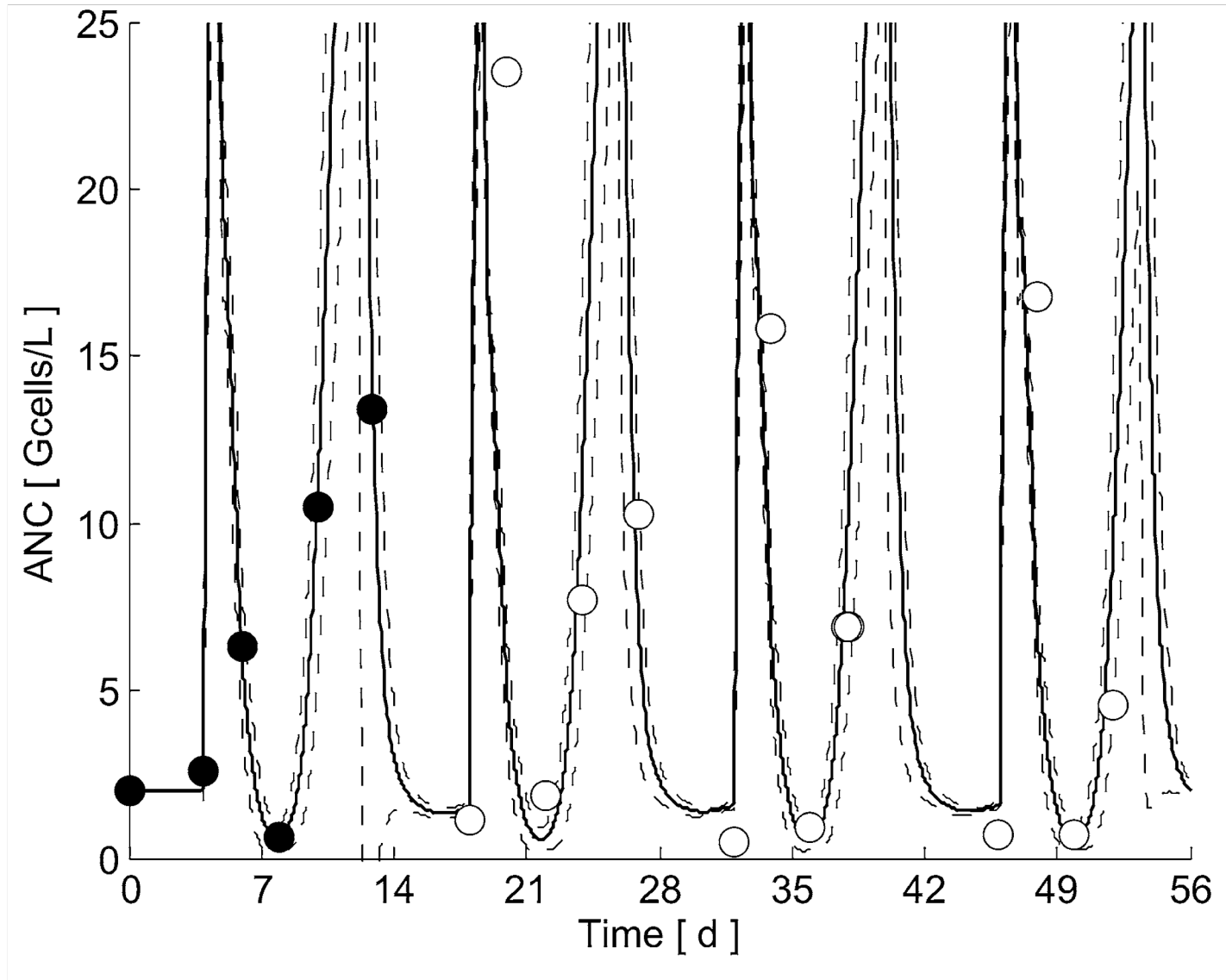
Viens et al., J Clin Oncol, 2001

MODEL1: no lethal toxicities

- **0% grade ≥ 3 neutropenia**

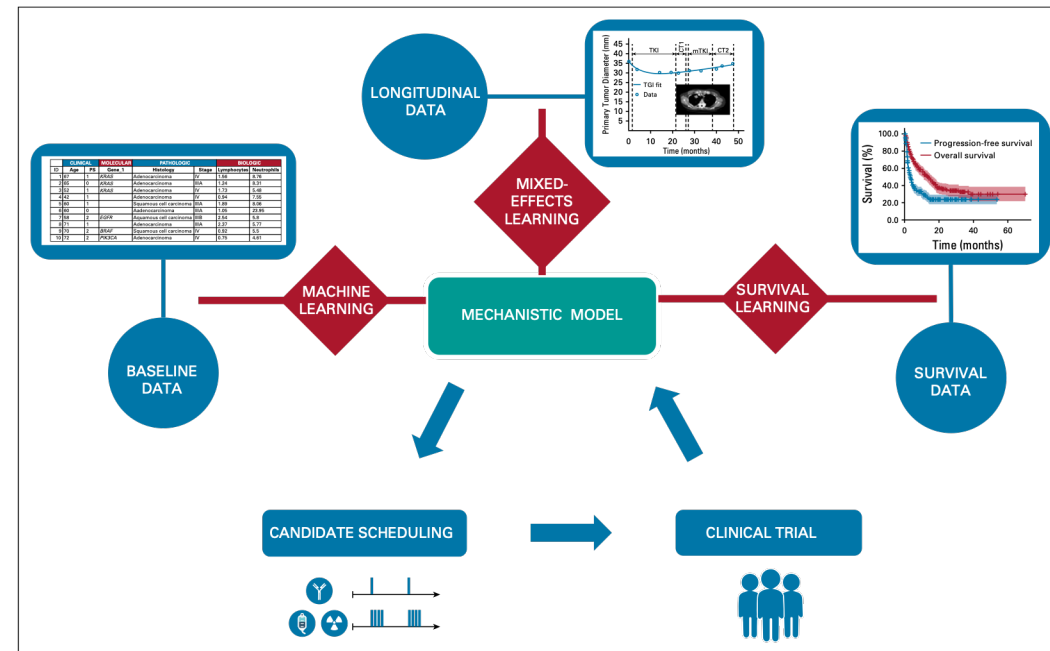
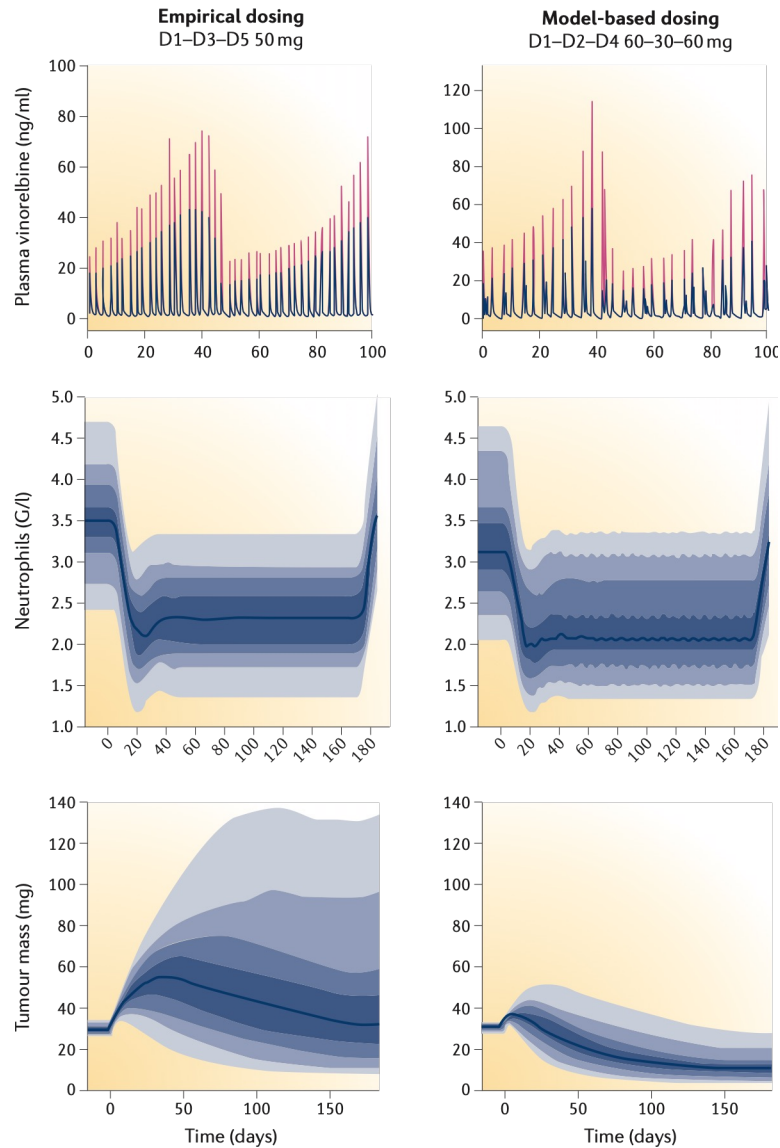


Individualization of parameter estimates



Other model-based trials

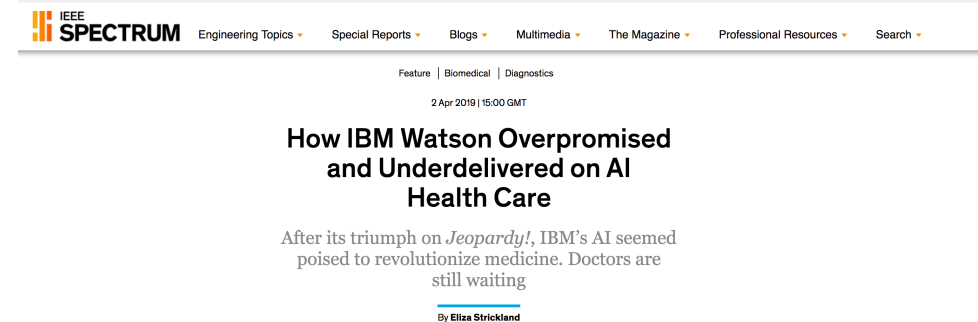
- Metronomic **vinorelbine** in NSCLC (NCT02555007)
- Combination of **radiotherapy and immune-checkpoint inhibition** (NCT03509584)



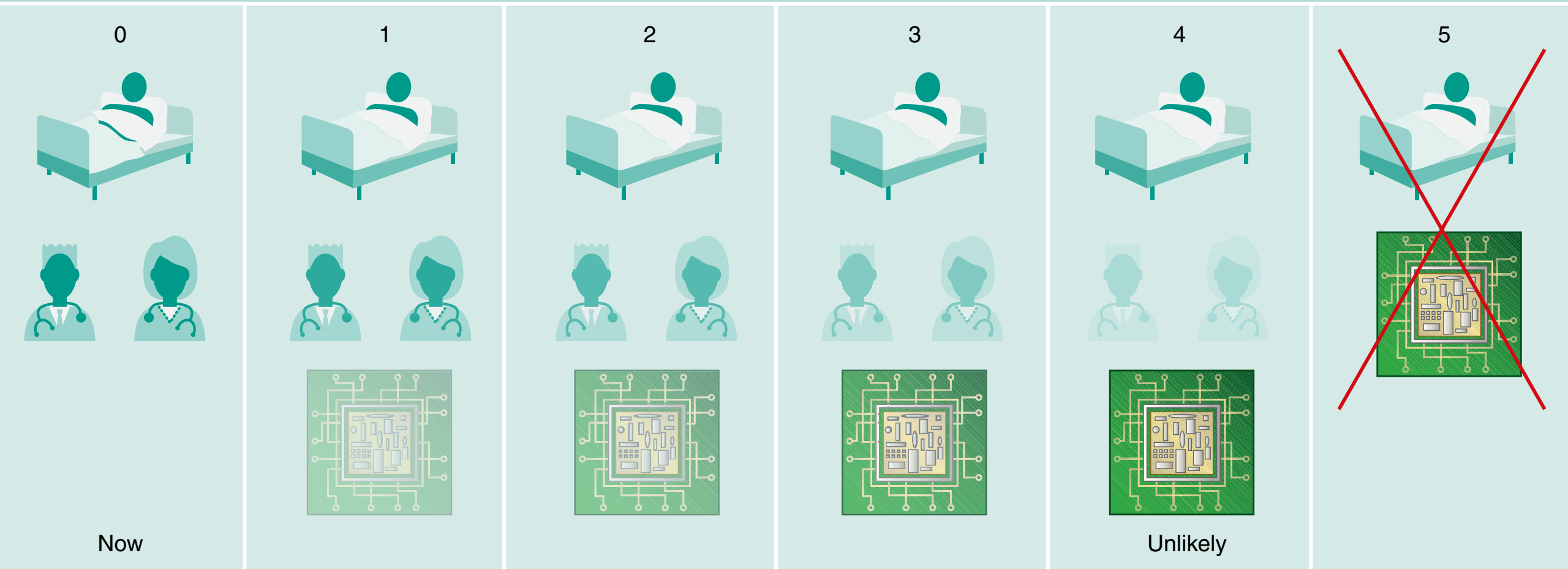
Conclusion

Conclusion

- Great success of machine learning methods when there are a lot of features and annotated data:
 - genetic sequencing data
 - imaging (pathology, imaging)
- So far, almost no study validated prospectively
- Very few studies using ML/DL in clinical oncology. Almost none in pharmacometrics.
- IBM Watson. Tried to « learn » how oncologists are treating their patients and to digest literature. So far, failed.
- AI will not replace radiologist/pathologist but will become a supplementary tool for daily medical practice

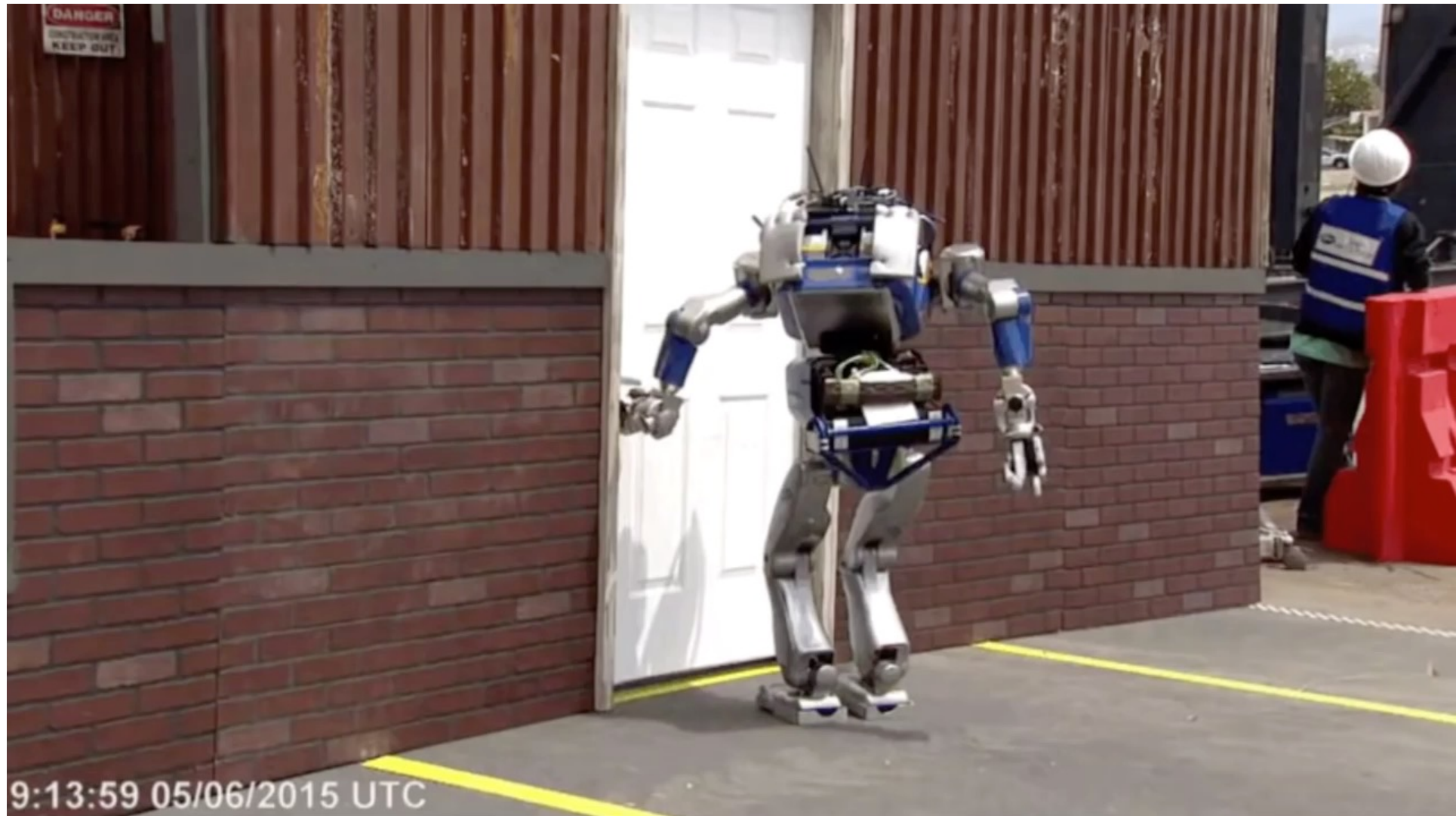


Humans and machine doctors



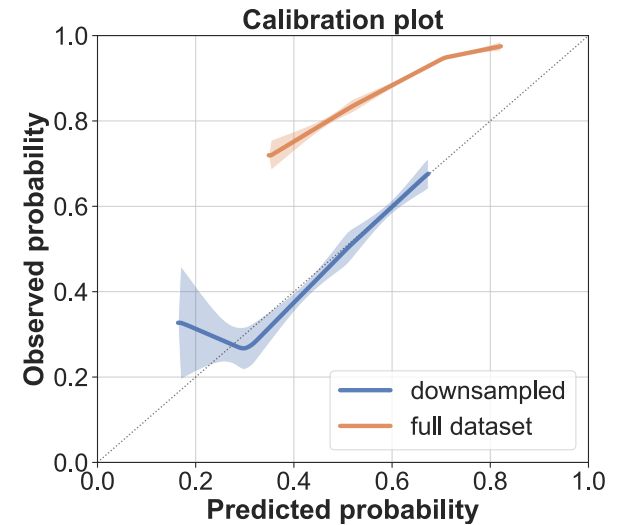
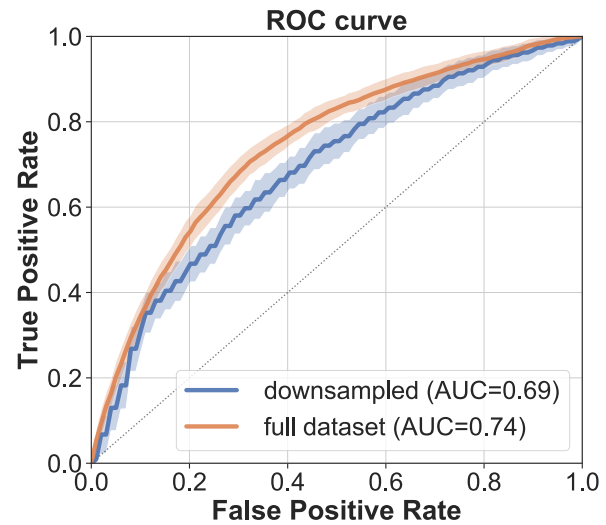
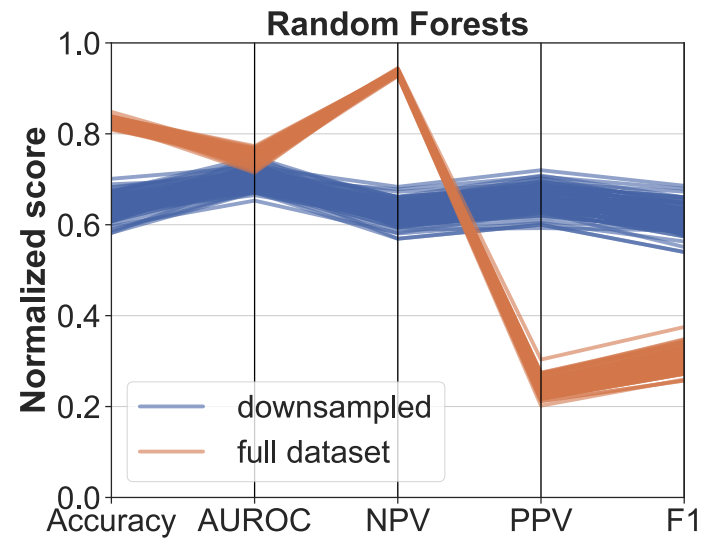
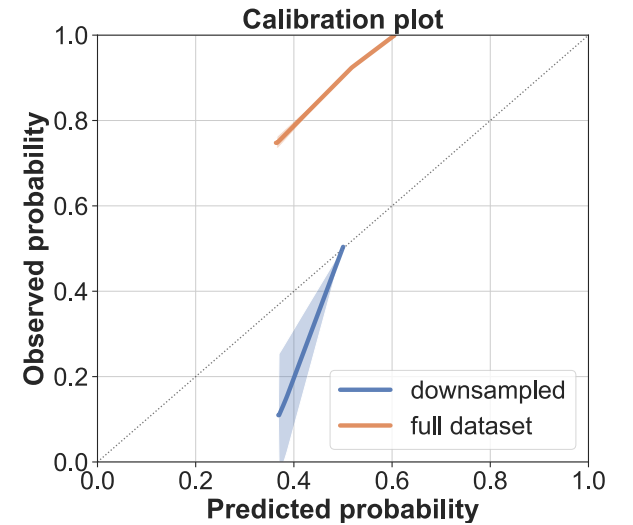
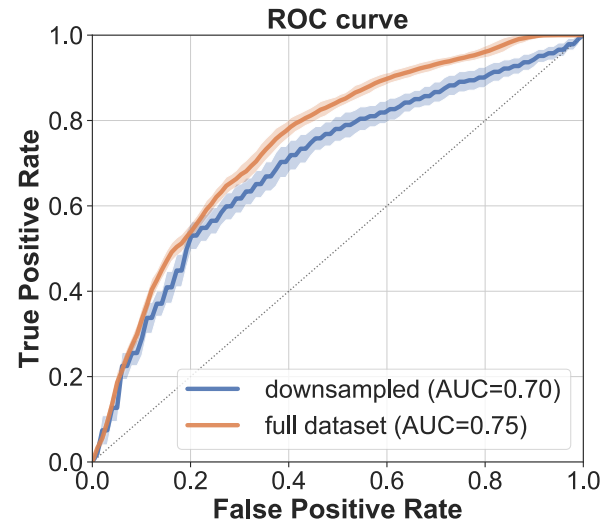
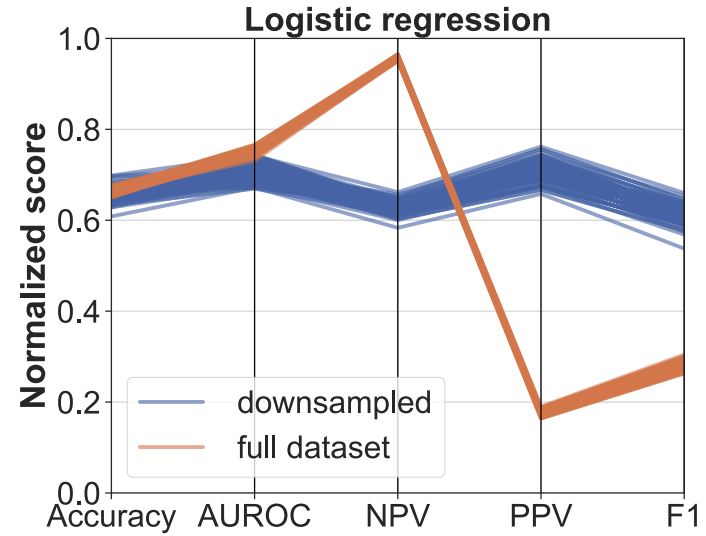
Topol, High-performance medicine: the convergence of human and artificial intelligence, Nat Med, 2019

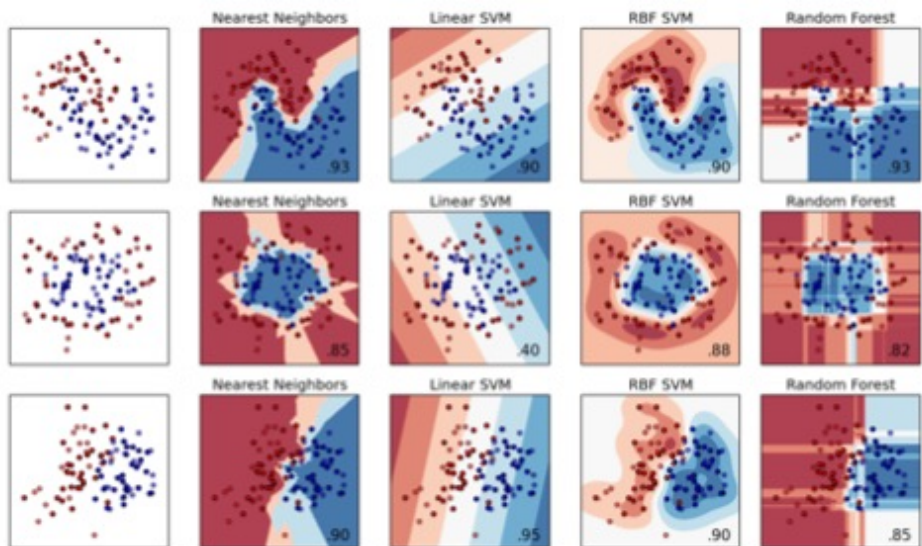
Thank you for your attention!



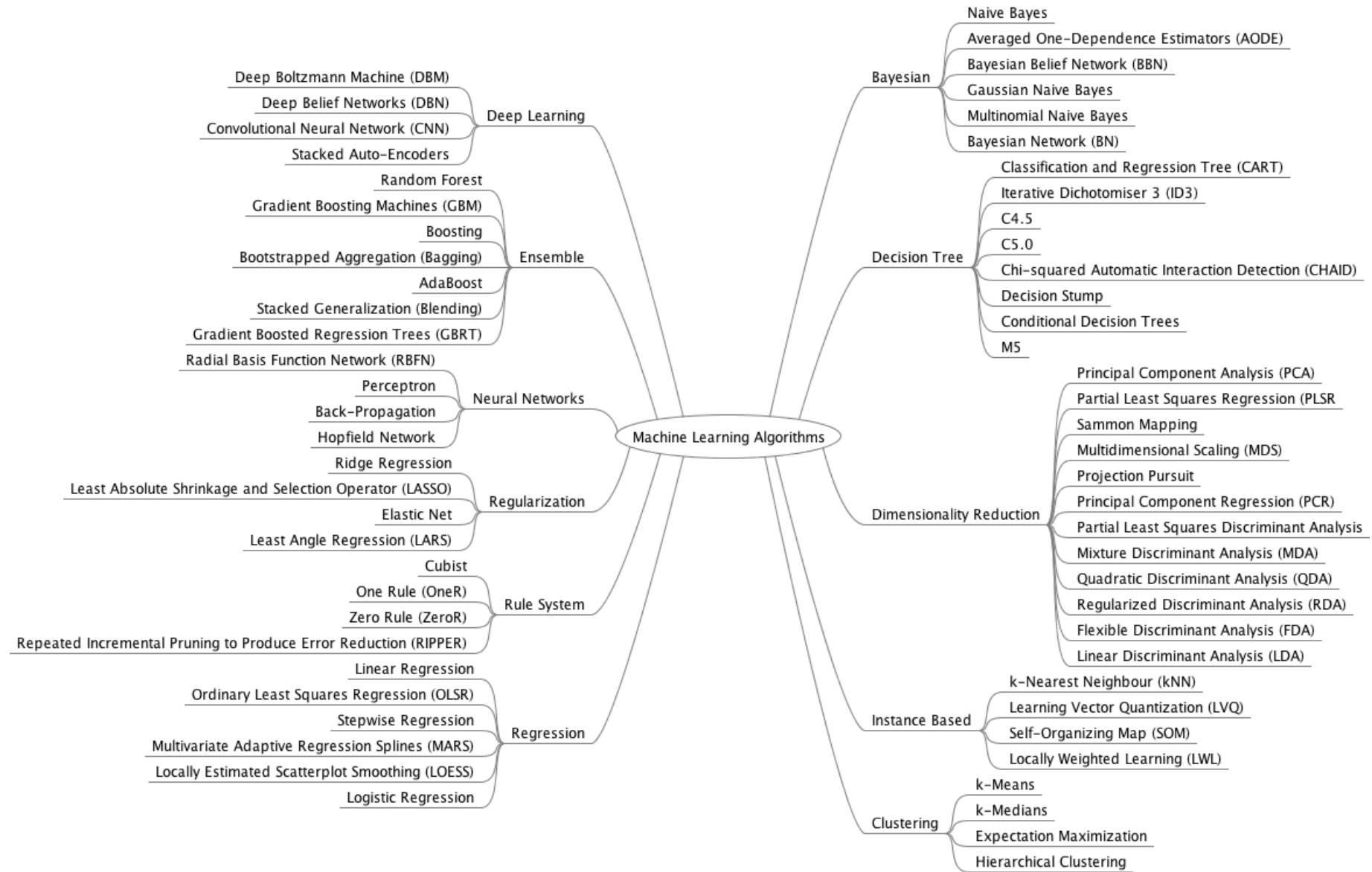
Additional 2

Prediction results





source : scikit-learn



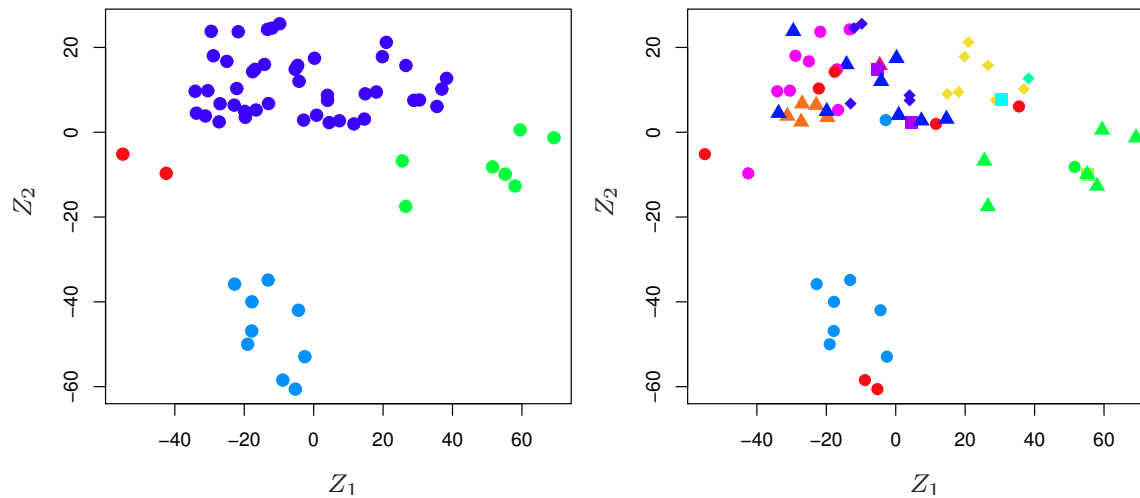


FIGURE 1.4. Left: Representation of the NCI60 gene expression data set in a two-dimensional space, Z_1 and Z_2 . Each point corresponds to one of the 64 cell lines. There appear to be four groups of cell lines, which we have represented using different colors. Right: Same as left panel except that we have represented each of the 14 different types of cancer using a different colored symbol. Cell lines corresponding to the same cancer type tend to be nearby in the two-dimensional space.