Hacking Global Health

Ebury DS Team
enrique.colin@ebury.com
inigo.cortajarena@ebury.com
vicente.laiseca@ebury.com
antonio.malpica@ebury.com
pedro.morales@ebury.com
pedro.morales@ebury.com

Contents

- Methodology
- First model: Default variables
- Second model: Previous measurement effect
- Third model: Feature engineering
- Conclusions
- Further actions

Getting started:

- Data set with 17370 ultrasound measurements.
- We just focus on pre-birth measurements that contain all ultrasound information and target weight.
- Duplicated measurements (very close in time) for the same baby are removed to avoid training leakage bias.
- The data set results in 6841 measurements.

Validation methodology

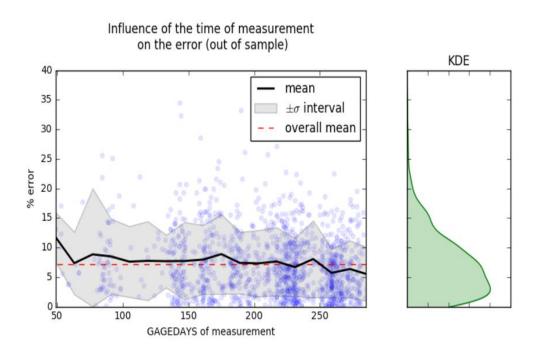
- Conventional train/test split and Cross-validation strategies are based on independent identically distributed data hypothesis (i.i.d.).
- Since some babies have several measurements, the previous hypothesis is not fulfilled (dependent samples).
- Therefore, babies with samples in the validation fold should not be present in the training set and vice versa; otherwise the model would potentially overfit certain subjects (avoided using *Group K-Fold*)
- This ensures that a model trained on specific groups (i.e. babies) generalises well to new subjects.

Modelling

- Objective: approximate the unknown function $\mathcal{F}(\bar{x}) = y$, where \mathcal{F} is a function that models the relation between input features and baby weight.
- For this purpose, we use an ensemble of boosted trees. The XGBoost
 Python library is used, in particular the XGBRegressor model. <u>Link to original paper</u> and <u>slides</u>.
- The % error on the test set and cross-validation folds are computed and the influence of the time of measurement on this error is depicted.

First model

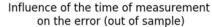
- Uses default variables as a benchmark F (ultrasound measurements, GAGEDAYS, SEXN, PARITY, GRAVIDA) = BWT_40 (weight)
- Test mean absolute error: 0.23215 kg.
- Mean relative error: 0.0718 (7,18%)
- Script: benchmark.ipynb

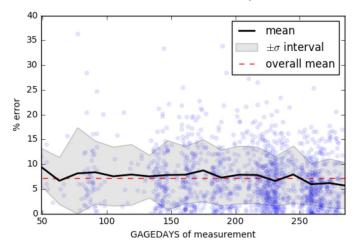


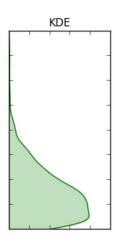
Second model

- Several rows per baby, each row contains the current measurement together with the previous measurement as a new variable.
- If there is not previous measurement, it is filled with NA.
 XGBoost deals with missing values (sparse aware).
- Test mean absolute error: 0.23169
 kg (not much improvement)
- Mean relative error: 0.0717
- Script: xgb_n_row_per_subj.ipynb

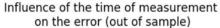
 F(ultrasound measurements, previous measurements, GAGEDAYS, SEXN, PARITY, GRAVIDA) = BWT_40

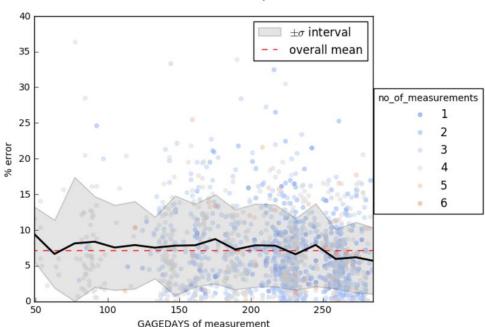






Second model





- Error is independent of number of measurements on a certain baby.
- Including previous measurements doesn't seem to improve the model.
- The ensemble learns dependency between time of measurement (GAGEDAYS) – good for real life application. No need for previous measurements.

Third model – FINAL MODEL

- We engineer more features based on geometrical ratios, time-scaled variables, interactions, etc.
- 2. We use these features + original ones to approximate the function \mathcal{F} .
- 3. We try to predict log of output (like current models do).

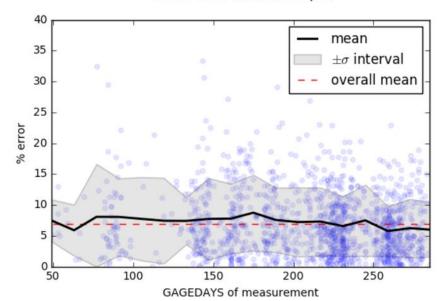
$$\mathcal{F}(\bar{x}) = \log(y)$$

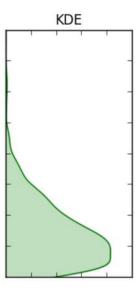
- Test mean absolute error: 0.2277 kg.
- Mean relative error: 0.0704 (7,04%)
- Script: xgb_feat_eng.ipynb
- Lower error variance overall (especially for low GAGEDAYS).

Third model – FINAL MODEL

- Lower error variance for earlier measurements (high density below 10%).
- Lower overall mean error (7%).

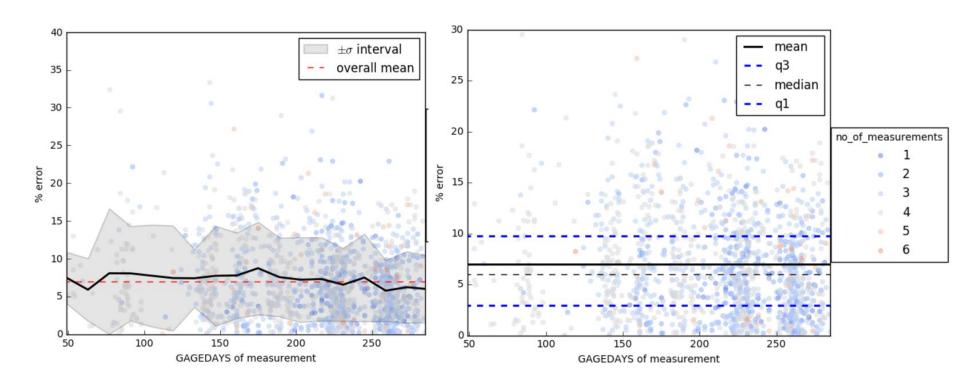
Influence of the time of measurement on the error (out of sample)





Third model – FINAL MODEL

• The third quartile regardless the time measurement is below 10% error.



Conclusions

Summary of errors:

		Model 1	Model 2	Model 3
Cross-validation	Mean absolute error (kg)	0.2333	0.2335	0.2321
Test	Mean absolute error (kg)	0.2321	0.2316	0.2277
	Mean relative error (%)	7.18	7.17	7.04

- Model 3 (with feature engineering) improves the error, and reduces variance for early measures.
- Using group cross validation is a key action, otherwise the model would overfit certain subject instances and would generalise poorly.

Further actions

- Include the effect of time derivatives of the derived features.
- Extend dataset, would allow to find the optimal spot on the learning curve.
- Add auxiliary features, related to family history, parent information, relevant and easily obtainable genetic data, for instance, merging with other datasets.