KU LEUVEN



Predicting Disease Progression using BiDirectional LSTM

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Overview

- Motivation
- Problem Definition
- Approach
 - Irregular Intervals
 - Standarization
 - High Dimensionality
 - Prediction
 - Training Model
- Dataset
- Libraries



Motivation



Motivation

Prerequisite precision medicine:

- Current patient state
- Disease progression
- Relation outcome disease progression to medicine

Machine Learning techniques on large-scale database:

- Modern ML techniques
- THIN database

Visualize disease progression as Graph Model





Medical history as time series:

- Medical entry = data point in time
- Long time periods
- Irregular intervals
- Standarization of attributes
- Missing values
- High dimensional
- Prediction

Time series:

- Each patient is an independent time serie
- One patient can have independent disease periods
- Ignore genetic connections between patients

Long time periods:

- Long range of dependencies
- Decay or blow up of input events (vanishing gradient)



Irregular Intervals:

- = missing data
- Tranform irregural intervals to regular intervals

Standarization of attributes

Missing values ~ High dimensionality



High Dimensional:

- Curse of Dimensionality
- Sparse data
- More data needed

Prediction:

- See previous problems
- A lot of different methods

Approach

Approach: Irregular Invervals



Irregular Intervals

Irregular intervals seen as missing data:

- Interpolate
 - Non-trivial for medical data
- Predict missing values
 - Imputation
 - Also using ML-techniques
- Introduce artificial 'empty' value
 - Easy
 - Also a sort of information

Approach: Standarization

Standarization

Disease names:

- ICD format
- Already applied on database
- Possibility to generalize disease categories

Measurements:

- Standard in all areas
- Check for consistency



Approach: High Dimensionality



High Dimensionality

Curse of Dimensionality:

- More data is needed
- Medical data → outliers are important

LSTM:

- Papers handle HD often
- Not that much of a problem as standard algorithms
 - → Still a problem though
 - → But because they keep history, it is doable



Approach: Prediction

Sequence Labelling

Input:

- Sequence of states (diagnoses)
- Each state has a label (ICD)
- Each state has attributes

Output:

- Sequence of states including future states
- Past labels can be changed (faulty diagnose)



Sequence Labelling

Definitions:

- Sequence Classifying (different patients)
- Temporal Classifying (different stages for 1 patient)

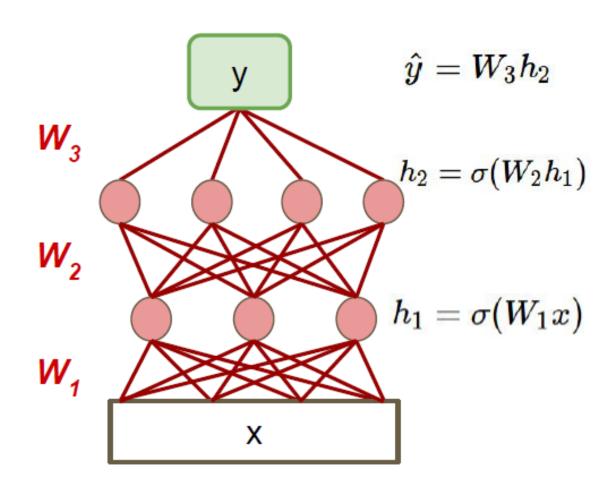
Alternative:

- Predict influence of medication/treatment
- Indirect from previous definitions

Method → Neural Network

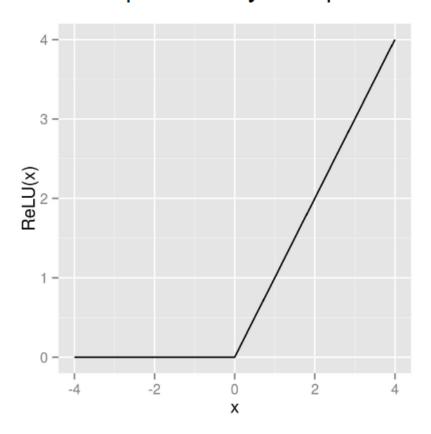


Neural Networks



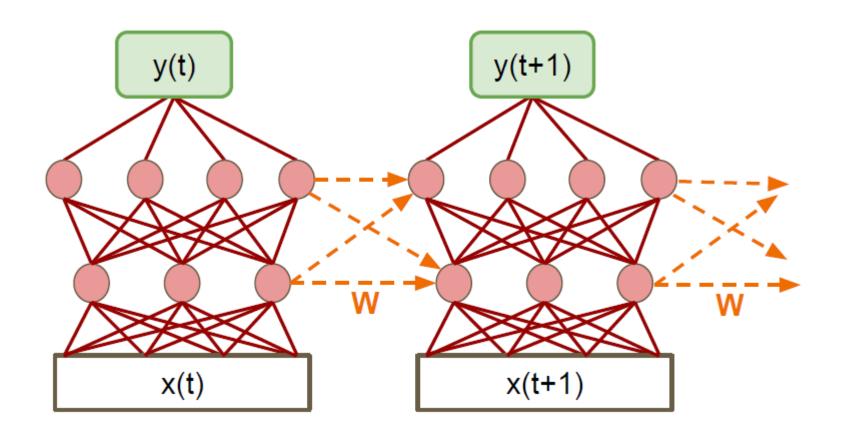
Neural Networks – Activation Function

ReLU: also good accuracy computationally cheap





Recurrent Neural Networks





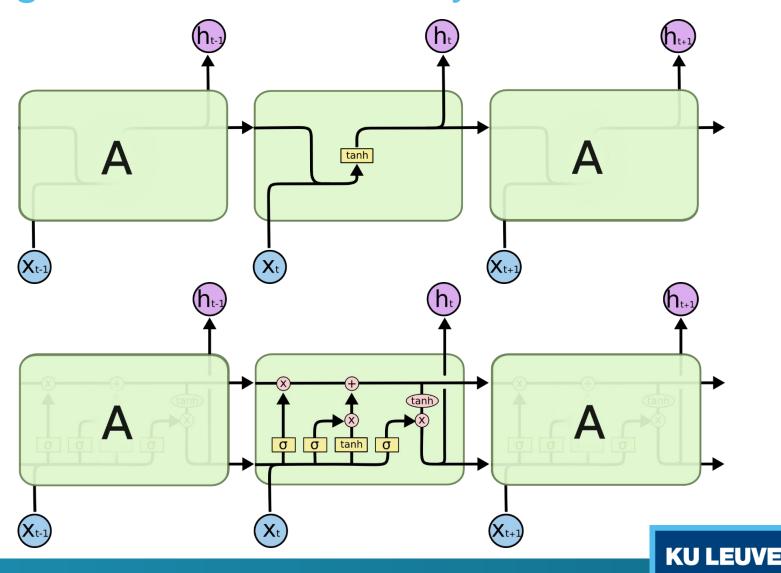
RNN:

- Copies of same Neural Network
- Problem with Long-Term Dependencies
- Vanishing Gradient

LSTM:

- Designed to remember
- Work well on variety of problems



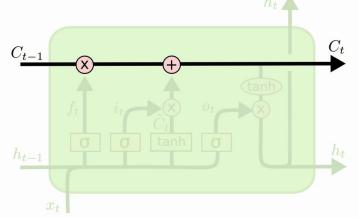


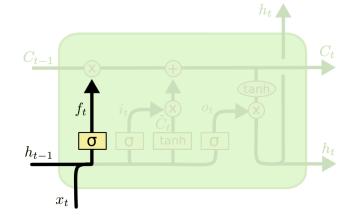
Cell state:

- Conveyor belt
- Gates

Forget gate:

- Sigmoid
- Based on input and previous layer





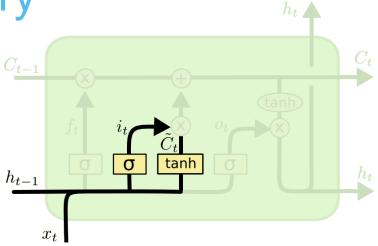


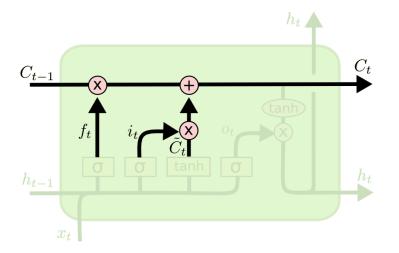
Update gate:

- Which values to update
- New candidate values

Cell state:

Update





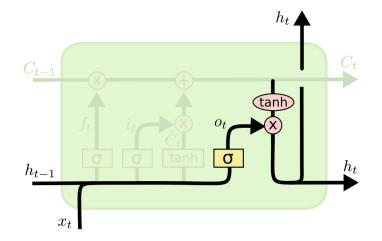


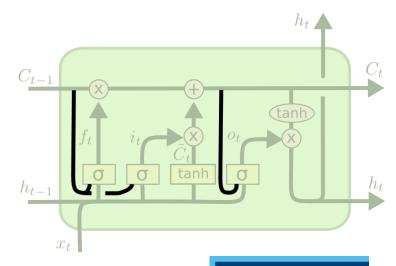
Output:

- Filter cell state
- Sigmoid
 - Decide which values

Peepholes:

Gates can access cell state







A lot of varients:

- All work about the same
- Forget gate and activation function most important
- So go for simplicity

Current developments:

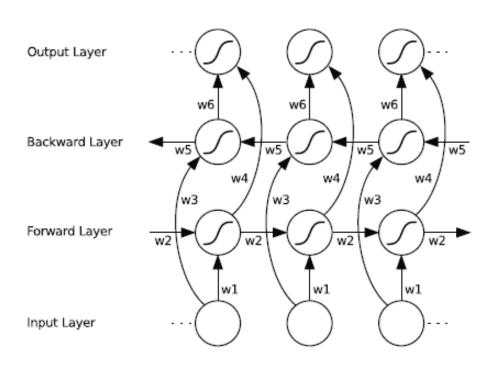
- Grid LSTM
- Attention LSTM



BiDirectional Long Short Term Memory

BiDirectional:

- Access to complete sequence
- Use future context
- Applied on LSTM



Hidden-Markov Model

HMM:

- System assumed to be a Markov Process
- But with hidden states
- Only output is vissible

Application:

- When intervals are not known
- Model sequence of states
- Convert temporal sequence to a label sequence
- Input for BLSTM



Approach: Training Model

Loss Function

Minimizing loss function:

- Minimizing dependent on weights
- Variety of choices (standard: quadratic error)
- Depending on problem definition
 - Known intervals vs Unknown intervals
- Solved by Gradient Descent

Gradient Descent:

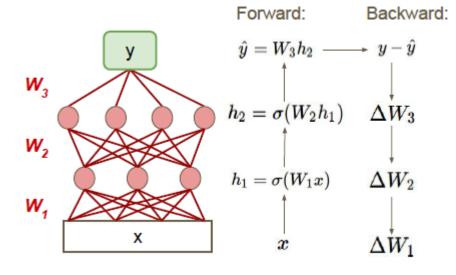
- Multiple methods
 - Batch
 - Online



2 phase algorithm

Forward Pass:

- Input x
- Calculate hidden layers
- Output y



Backward Pass:

- Calculate loss function
- Derivatives in respect to each weight
 - Require activation function to be differentiable
- Adjust each weight



Dataset



Dataset

THIN:

- Pseudonymised medical records
- 450 GP practices
- 3,5 million active patients
- UK population

Torch7:

- Lua
- Provides BiDirectional LSTM
- Large community

Theano:

- Python
- Provides BiDirectional LSTM
- Flexible
- Complex



DeepLearning4J:

- Java
- No BiDirectional LSTM

JANNLab

- Java
- BiDirectional LSTM
- Last update 2 years ago

RNNLIB:

- o C++
- BiDirectional LSTM
- Not much documentation



- [1] Temporal disease trajectories condensed from population-wide registry data covering 6.2 million patients
- [2] Employing time-series forecasting to historical medical data: an application towards early prognosis within elderly health monitoring environments
- [3] Supervised Sequence Labelling with Recurrent Neural Networks
- [4] International Classification of Diseases (ICD)
- [5] Phenotyping of Clinical Time Series with LSTM Recurrent Neural Networks



- [6] IMEC Technical talk by Jaak Simm
- [7] Missing covariate data in medical research: To impute is better than to ignore
- [8] Recurrent Neural Networks for Missing or Asynchronous Data
- [9] Development of a Database of Health Insurance Claims: Standardization of Disease Classifications and Anonymous Record Linkage
- [10] Machine Learning Based Missing Value Imputation Method for Clinical Dataset



- [11] Modeling Temporal Dependencies in High-Dimensional Sequences: Application to Polyphonic Music Generation and Transcription
- [12] Long short-term memory neural network for traffic speed prediction using remote microwave sensor data
- [13] Noisy Time Series Prediction using a Recurrent Neural Network and Grammatical Inference
- [14] Neural Networks for Time Series Processing
- [15] Constructing a Non-Linear Model with Neural Networks for Workload Characterization



[16]	http://colah.github.io/posts/2015-08-Understanding- LSTMs
[17]	A Critical Review of Recurrent Neural Networks for Sequence Learning
[18]	Bidirectional Recurrent Neural Networks
[19]	Optimization of Hidden Markov Models and Neural Networks
[20]	LONG SHORT-TERM MEMORY
[21]	LSTM: A Search Space Odyssey



- [22] Grid Long Short-Term Memory
- [23] Show, Attend and Tell: Neural Image Caption Generation with Visual Attention
- [24] Hybrid HMM/ANN Systems for Speech Recognition: Overview and New Research Directions

