



Modeling Survival Times of Prostate Cancer Patients Using Gene Expression Data

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Intro

- Prostate cancer (PCa) as most prevalent solid cancer among men in Western Countries
 - Highly variable clinical manifestation, resulting in very different optimal types of treatment e.g.:
 - Aggressive types of PCa: Radical prostatectomy (RP)
 - Low risk types of PCa: Active surveillance
- Precise risk stratification wrt. to a patient's disease outcome vital for adequate treatment decisions
- Approaches for diagnosis and risk stratification i.a. include:
 - Blood markers e.g. prostate-specific antigen levels (PSA)
 - Biopsy of prostate tissue:
 - Gleason Score a metric for aggressiveness of cancer
 - Biomarkers e.g via RNA-sequencing
- Ongoing research on the inclusion of biomarkers in the prediction of PCa outcomes

Existing research I

ProstaTrend [1]: RNA expression-based score for the prediction of PCa prognosis

- Fresh-frozen tissue specimens from 4 cohorts (223 patients) after RP
- Prognostic endpoints:
 - Death of disease (DOD): Time from RP to death from PCa
 - Biochemical recurrence (BCR): Time from RP to PSA level ≥ 0.2 ng/ml
- Construction of ProstaTrend:
 - Meta-analysis based on univariate Cox regression models per gene and cohort (~ 1400 genes)
 - Combination of these genes by a weighted median approach into a prognostic score:
 - Risk groups: PTS > 0: Increased risk; PTS < 0: Reduced risk

Existing research II

ProstaTrend-ffpe [2]: Extension of ProstaTrend to formalin-fixed paraffin-embedded (FFPE) biopsy specimens:

- FFPE-conserved tissue specimens from two cohorts resulting in 176 patients
 - Primary prognostic endpoint: Biochemical recurrence (BCR)
 - Construction of ProstaTrend-fppe:
 - Filtered genes from ProstaTrend susceptible to FFPE-associated degradation
 - Kept only genes that showed consistent prognostic effects
- 204 selected genes

Consulting Goals

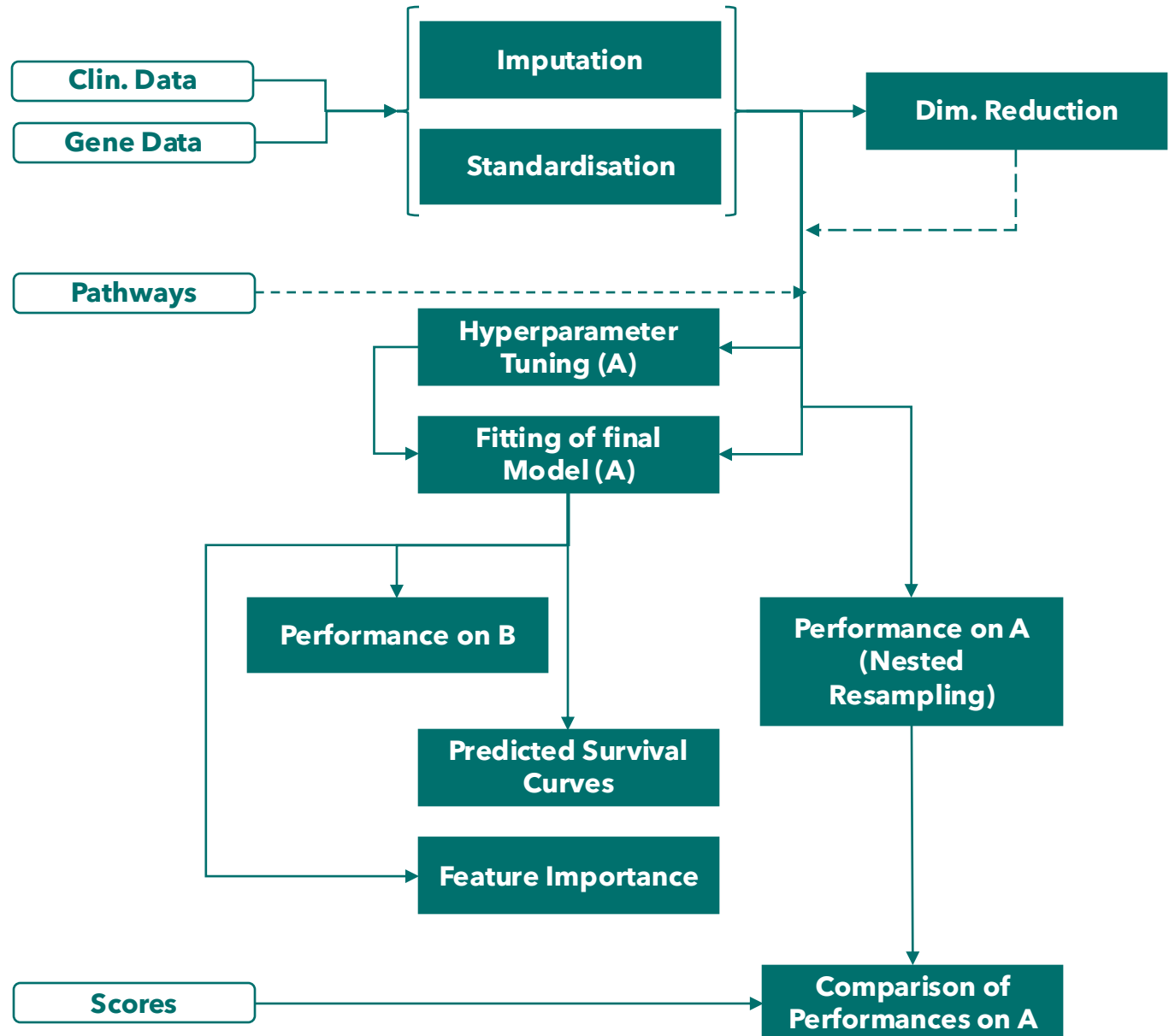
- Model the time to BCR using patients' time-to-event, clinical and gene expression data as potential features using various machine learning models
- Comparison of performance across applied models
- Comparison of model performances and the ProstaTrend-ffpe score

Additionally:

- Evaluate the performance w.r.t to the different data origins
- Evaluate the value of incorporating genetic data into risk assessment
- Selected features across the different models and connection to genes used in ProstTrend-ffpe

Outline

- Data & Preprocessing
- Modelling Process
- Models
- Results
- Summary and Critique



● Data & Preprocessing

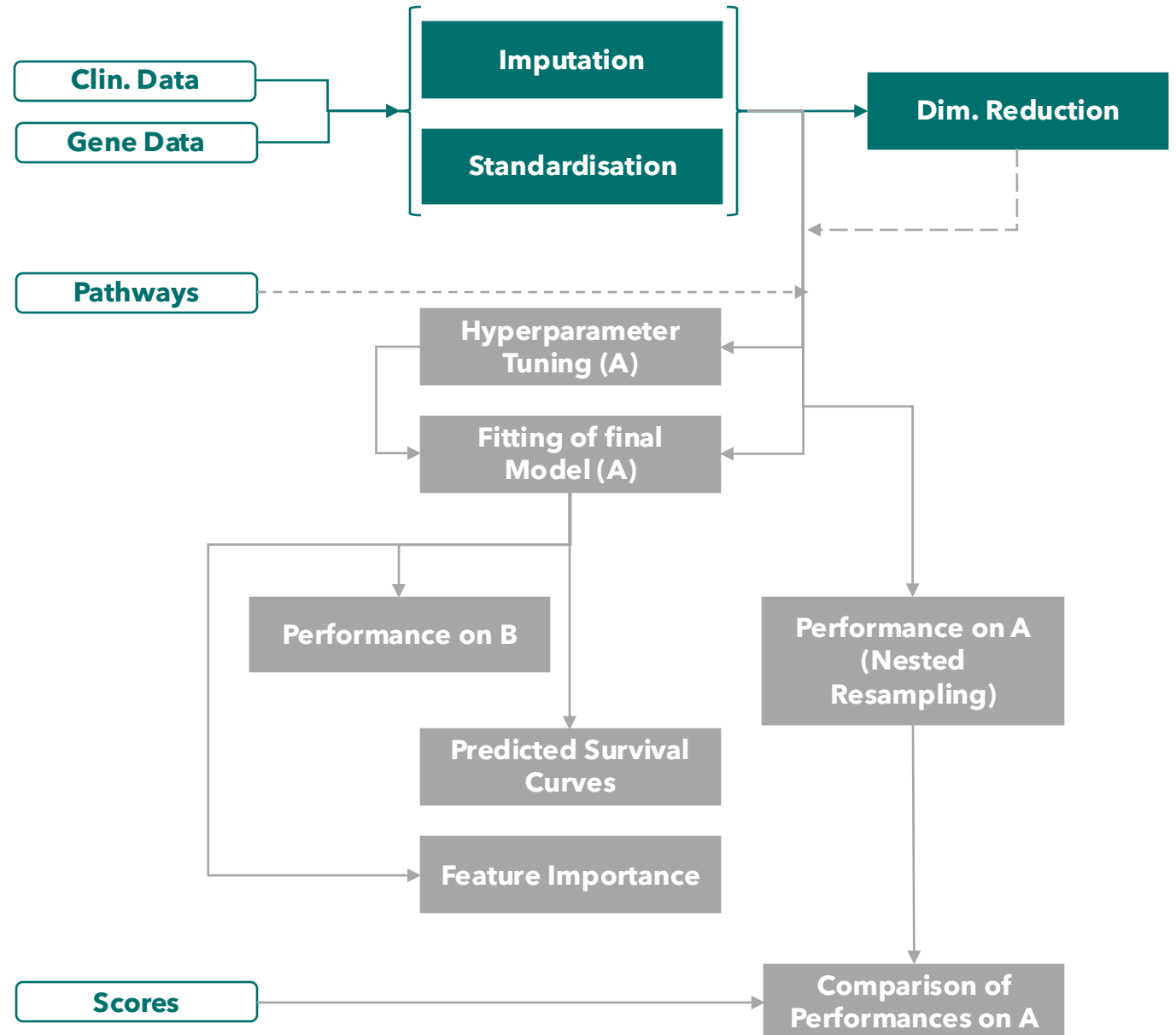
- Data Overview
- Clinical Data
- Pathways
- Gene Expression Data
- Resulting Data Sets

● Modelling Process

● Models

● Results

● Summary and Critique



Data Overview – Cohort Overview

Group	Cohort	Name	Year	Location	Num. Patients
A	Cohort 1	Atlanta	2014	USA	100
A	Cohort 2	Belfast	2018	UK	248
A	Cohort 3	CamCap	2016	UK	112
A	Cohort 4	CancerMap	2017	UK	133
A	Cohort 5	CPC	2017	Canada	73
A	Cohort 6	CPGEA	2020	China	120
A	Cohort 7	DKFZ	2018	Germany	82
A	Cohort 8	MSKCC	2010	USA	131
A	Cohort 9	Stockholm	2016	Sweden	92
B	Cohort 10	TCGA	2015	USA	332
B	Cohort 11	UKD2	2020	Germany	164

Total: 1091

Total: 496

1587

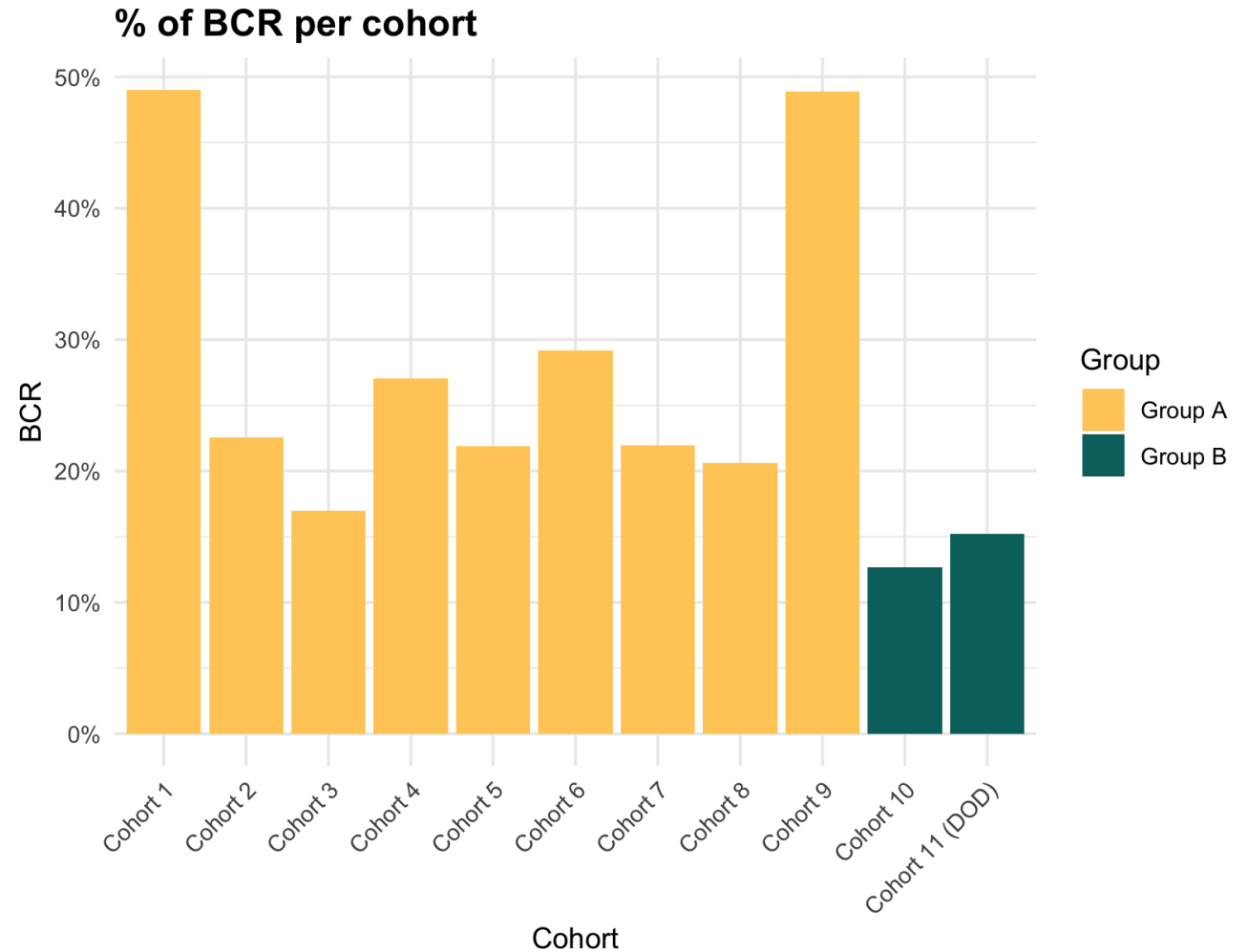
- Group A: Used for training of models
- Group B: Used for the construction of ProstaTrend-ffpe

Data Overview – Data Sets

- Clinical Data
 - Target variables: BCR Status, Month to BCR
 - Used features:
 - Age
 - Tissue preservation method
 - Gleason score
 - Preoperative PSA
 - Selected based on medical sources
- RNA gene expression data
- ProstaTrend-ffpe scores resulting from previous research
- Pathways

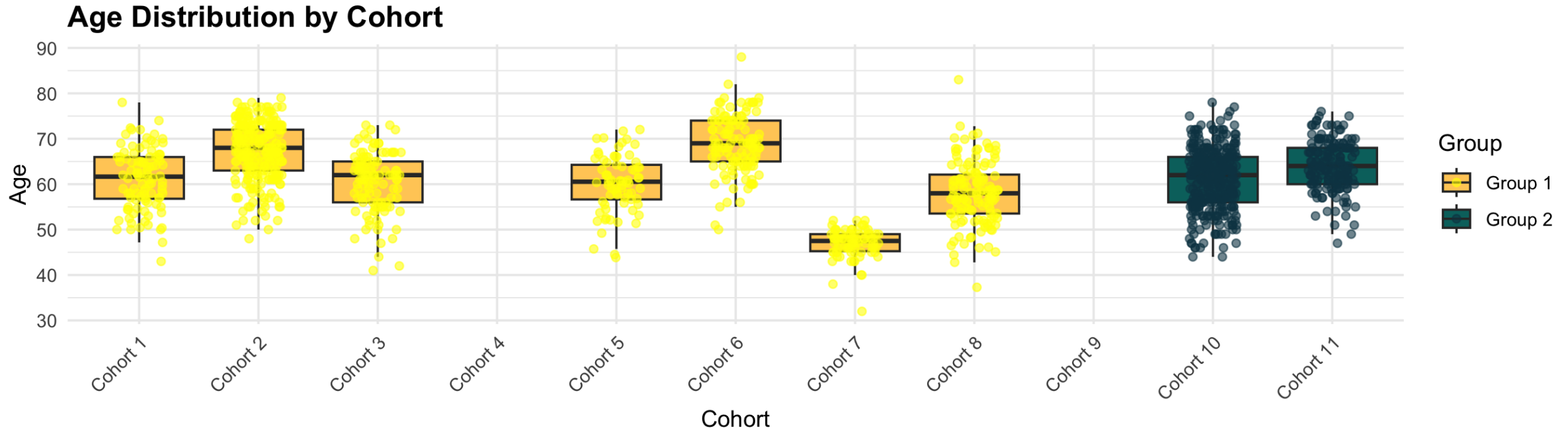
Clinical Data - Target Variable

- Right censored data
- BCR status: Indicator on event of BCR
- Number of Month to BCR
- Preprocessing:
 - Month to BCR: 0 replaced by 0.0001
 - Month to BCR and BCR Status:
Missing for Cohort 11,
→ replaced by Month to DOD
and DOD Status



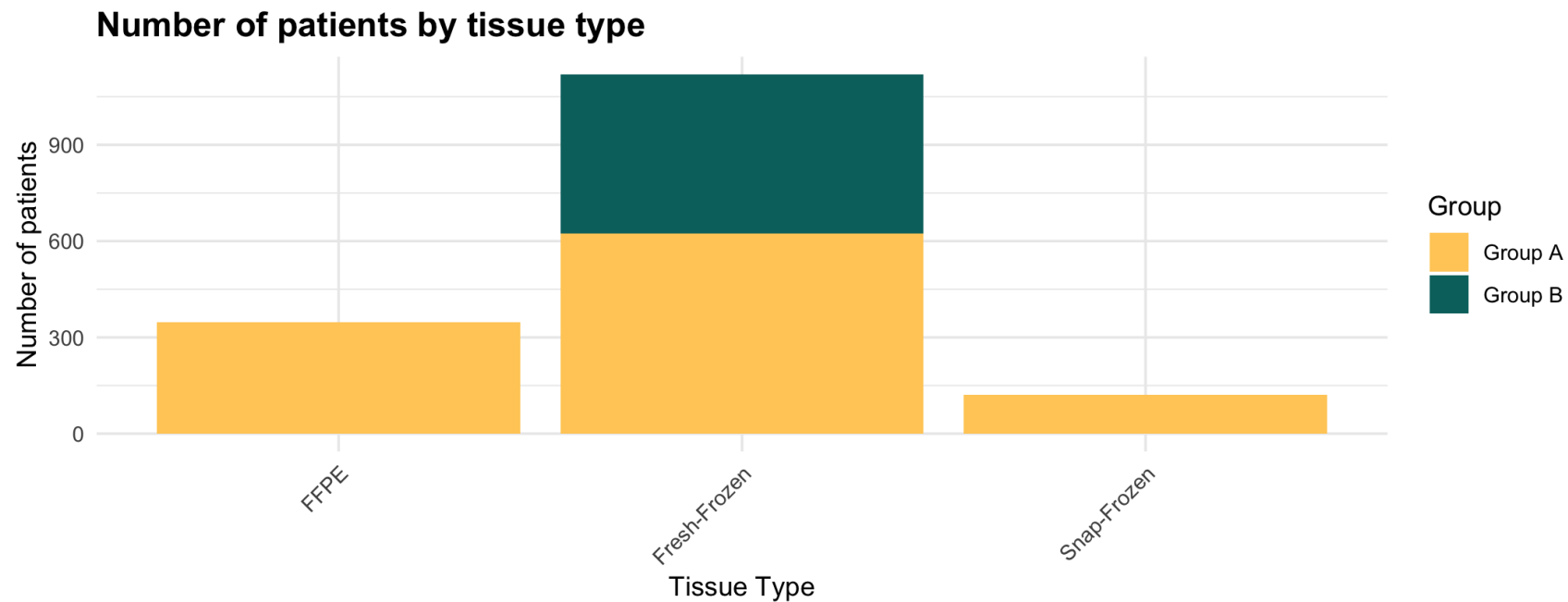
Clinical Data - Age

- Age of the Patients at the time of the cancer diagnosis
- Medical research relates age to recovery prognosis [13]



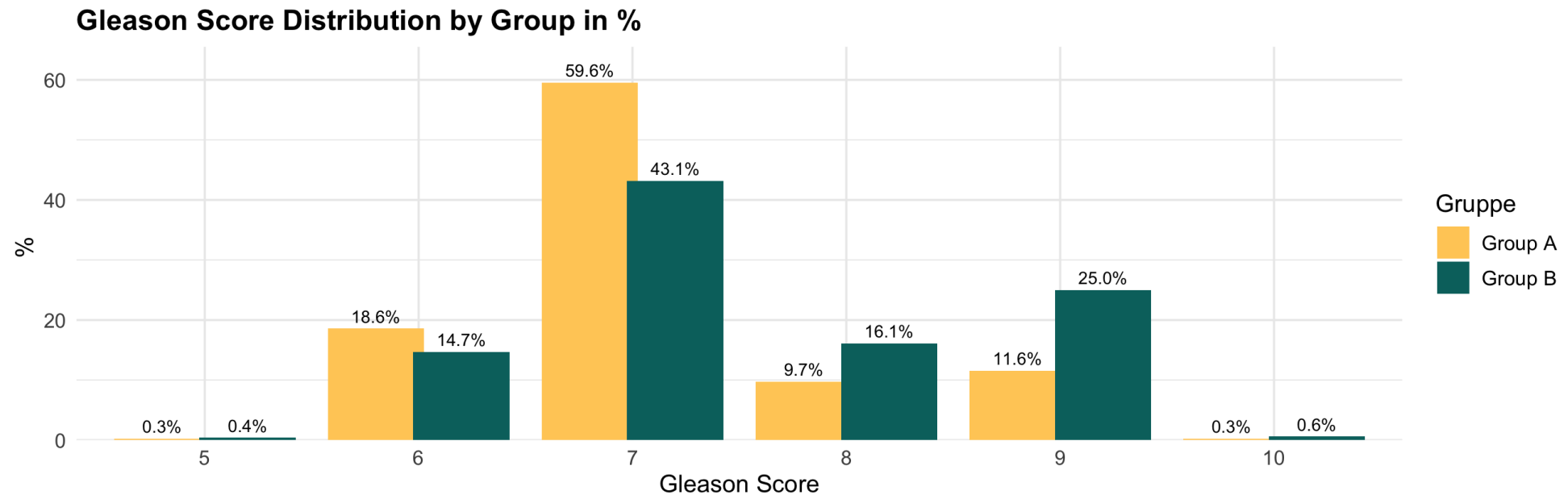
Clinical Data - Tissue Preservation

- Indicates the tissue preservation method
 - Types: Fresh-Frozen, Formalin-Fixed Paraffin-Embedded and Snap-Frozen
- Sample quality can vary depending on the preservation method [14]



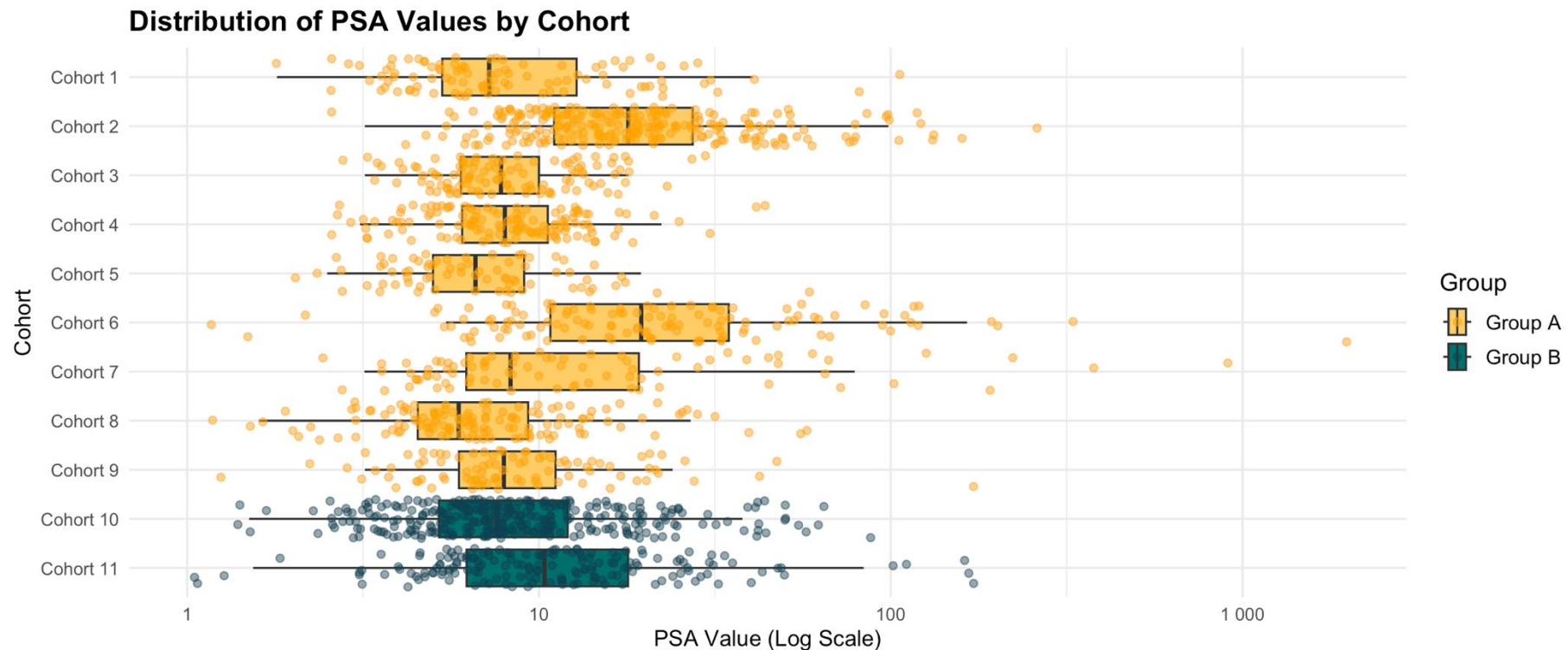
Clinical Data - Gleason Score

- Metric measure for aggressiveness for PCa
 - Low score → Low aggressiveness
 - High score → High aggressiveness
- Commonly used predictor for PCa outcomes [15]



Clinical Data - Preoperative PSA

- Preoperative values of the Prostate-specific antigen (PSA)
- Relevant blood marker for the diagnosis of PCa: High levels associated with worse outcomes [16]



Clinical Data - Imputation

- Missing values:

Feature	# of missing values	Fully missing
Age	225	4, 9
Tissue	-	-
Gleason Score	3	-
Preoperative PSA	37	-

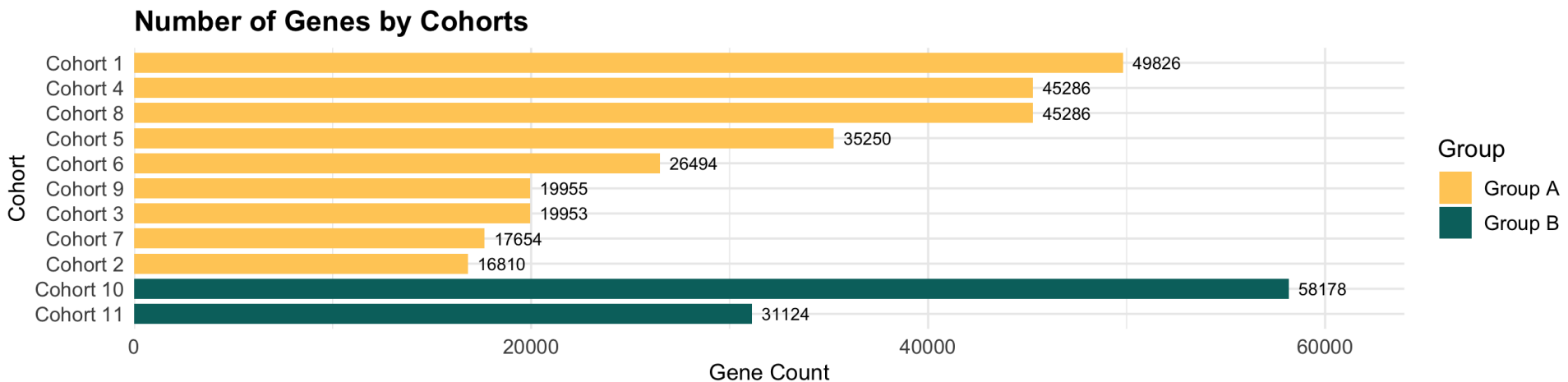
- Imputation via median value based on all cohorts in Group A

Pathways

- Represent known biological processes or functional relations between genes e.g.:
 - Genes that affect the response to certain types of therapy e.g. radiotherapy
- Each pathway is comprised of several genes
- One gene can be part of multiple pathways
- Inclusion of pathway-based information can increase the predictive accuracy of models [4]
- Obtained data:
 - Identified Pathways: 143 pathways associated with PCa
 - Total Genes: 6,094 genes linked to these pathways

Gene Data - Challenges

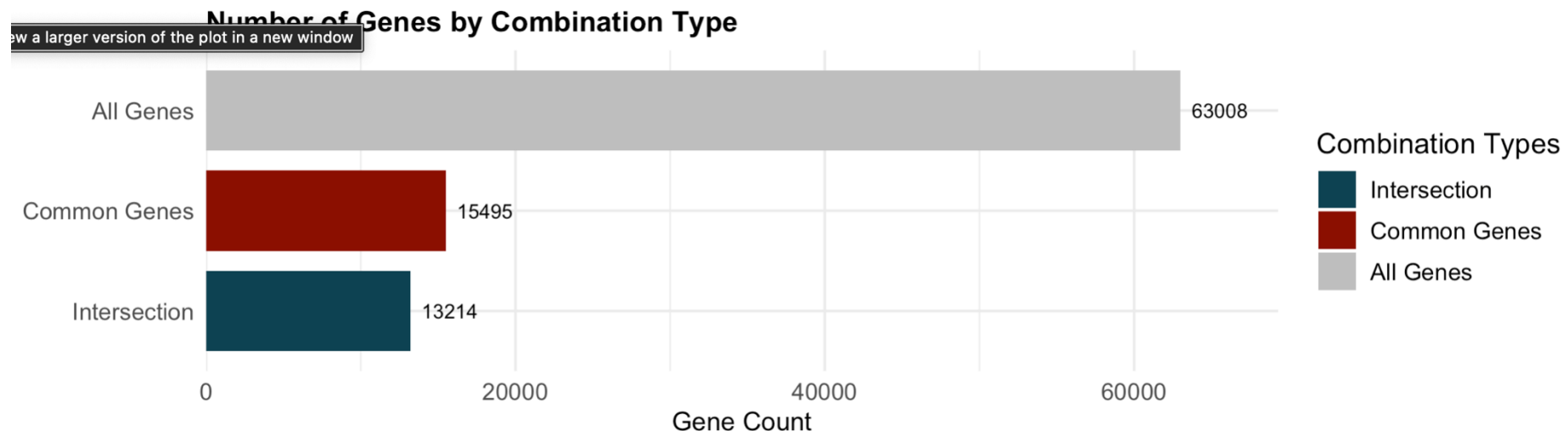
- Varying availability of gene data for all different cohorts:
 - 63008 unique genes over all cohorts
 - 16810 genes in smallest and 58178 in biggest expression data set
- Correlation > 0.75 for 202 genes (based on genes present across all cohorts of Group A in Group A patients)
- Resulting challenges:
 - 1) Effective use of available data
 - 2) Multicollinearity, potentially affecting model accuracy
 - 3) Risk of COD and computational issues due to high dimensionality



Gene Data - Challenge I

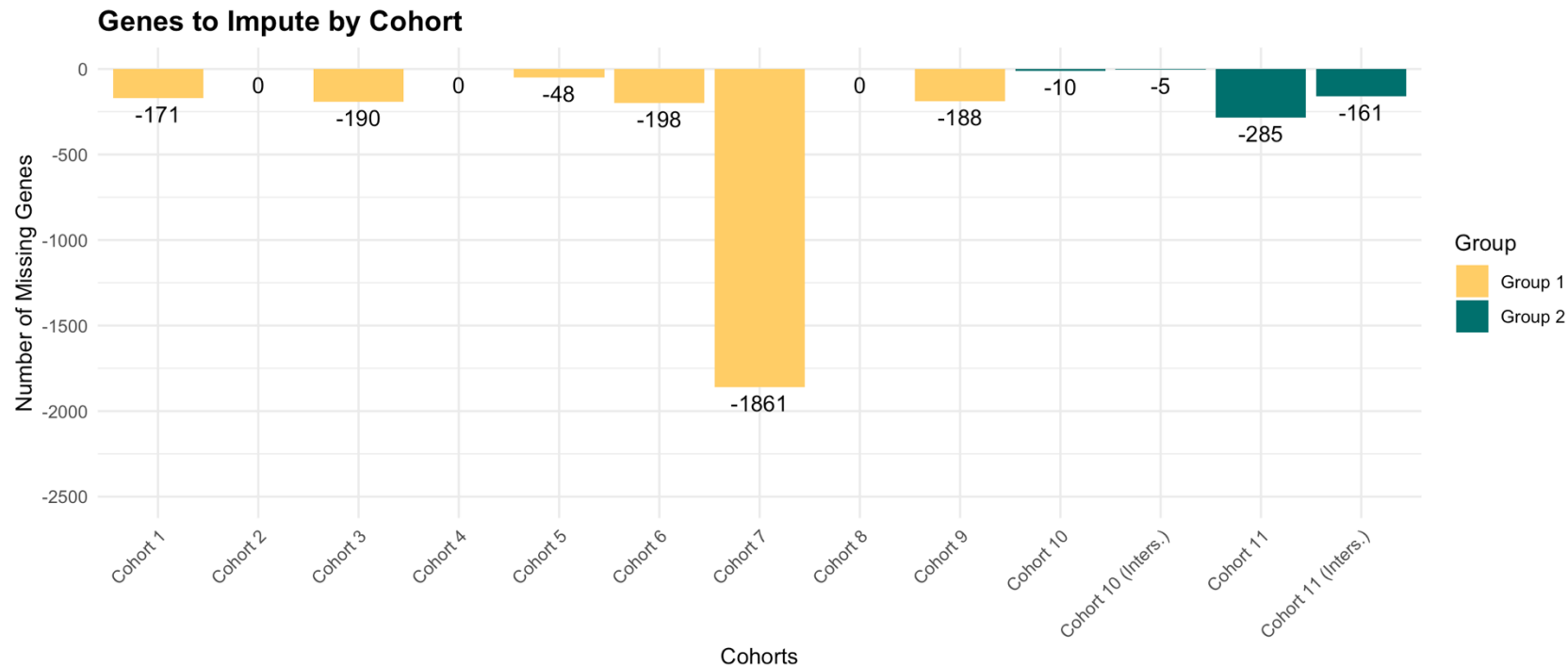
1) Effective use of available data:

- Use of models that can handle (block-wise) missing data
- Use the intersection of genes
 - Pros: Easy to implement, not induced bias due to imputation
 - Cons: Potentially high loss of information
- Use common genes (available for $\geq 80\%$ of patients of Group A) [17]
 - Pros: Increased use of information
 - Cons: Quality heavily depends on imputation method



Gene Data - Challenge I

- Imputation of missing expressions for each cohort
 - For group A only relevant for the Common Genes data set
 - For group B relevant for Common and Intersection Genes data sets
 - Imputation method: k-nearest neighbor with k=35



Gene Data - Challenge II & III

2) Multicollinearity

- Use of methods that can handle multicollinearity
- Dimensionality reduction

3) Risk of COD and computational issues due to high dimensionality

- Dimensionality reduction

Dimensionality reduction Pros:

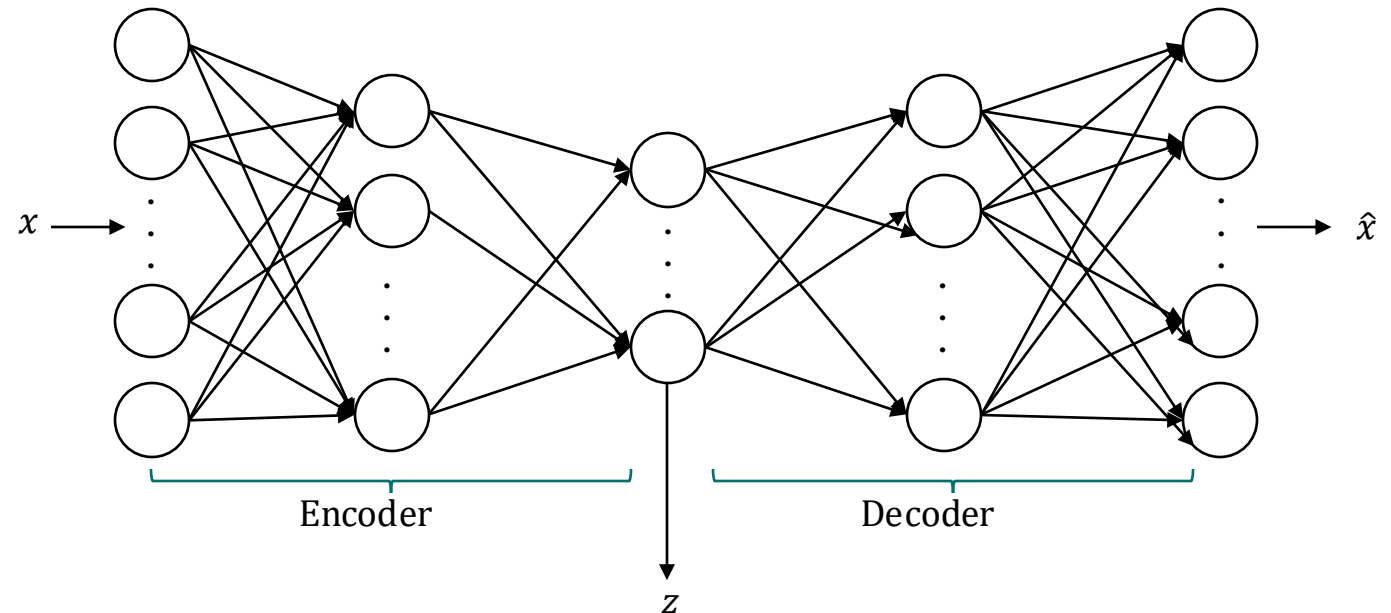
- Can reduce the impact of highly correlated feature
- Reduction of computational costs

Dimensionality reduction Cons:

- Potential loss of information
- Quality heavily depends on reduction method

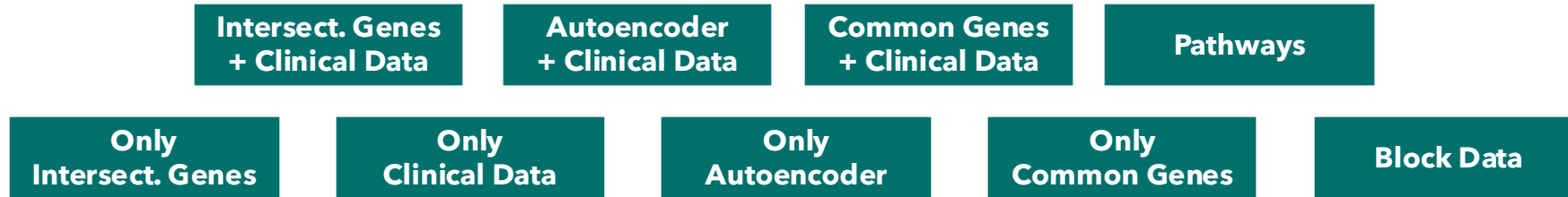
Gene Data - Challenge II & III

- Autoencoder: Unsupervised neural network to obtain latent representation z of input x
- Architecture [4]:
 - Input: Intersection Genes
 - Encoder: Compresses x into z
 - Decoder: Reconstructs x from z
Mirrors architecture of encoder
- Loss function: MSE
- Reason for usage:
 - Captures non-linear relationships in data as opposed to e.g. PCA



Resulting Data Sets

Resulting data sets:



Preprocessing steps across all data sets:

- Correcting data types
- Standardization of numerical features (based on respective cohort)
 - Expressions
 - Gleason score
 - Preoperative PSA
 - Age

● Data

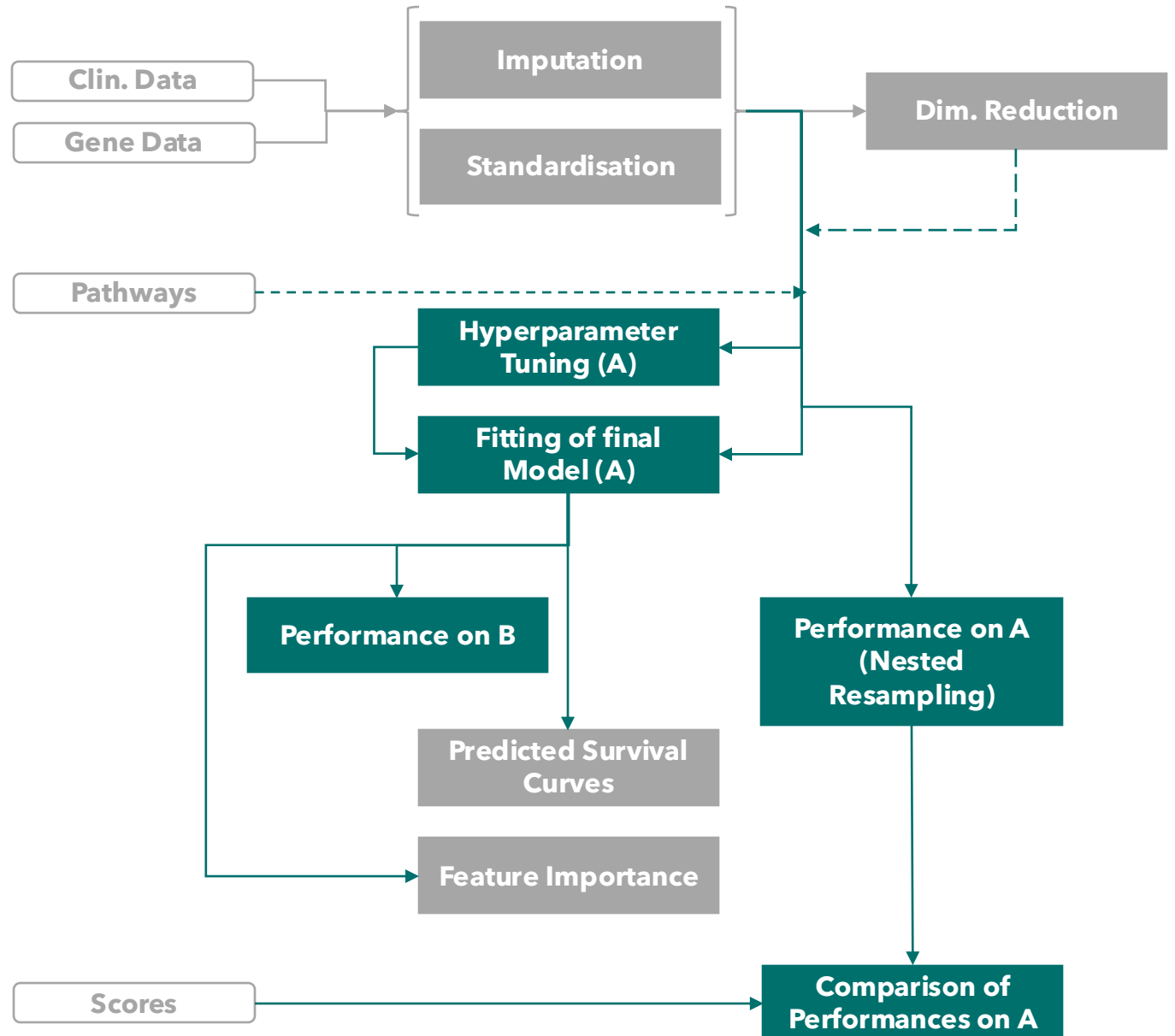
● Modelling Process

- Resampling Strategy
- Performance Evaluation

● Models

● Results

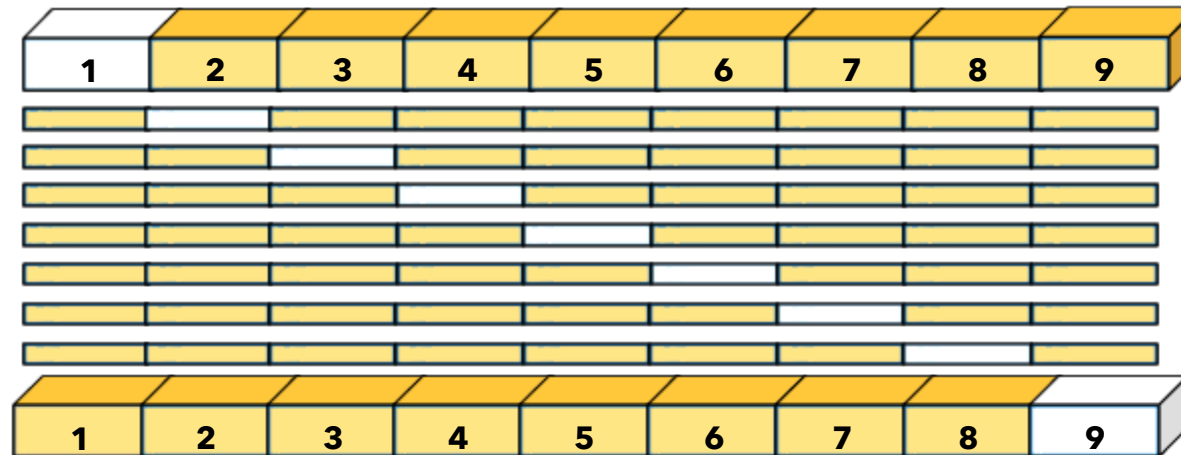
● Summary and Critique



Resampling Strategy

Leave-one-cohort-out Cross-Validation as resampling method:

- Iterates through cohorts with each cohort serving once as test data
- Reasons for usage:
 - Mimics the real use case of a new patient having to be modeled
 - Disregarding the cohort structure leads to over-optimistic performance estimation [12]



Resampling strategy

GridSearch as Search Strategy:

- Iterates all possible combinations of the hyperparameter values
- Reason for usage: Relatively small hyperparameter grids

Concordance Index (C-Index) as performance measure:

- Proportion of correctly ordered pairs among all comparable pairs of observation
→ 0.5: Random guessing; 1: Perfect order predicted
- Reason for usage: Availability for all applied methods

Performance Evaluation - Overview

1. Performance of the models on B using the C-Index of final models on the B-cohorts

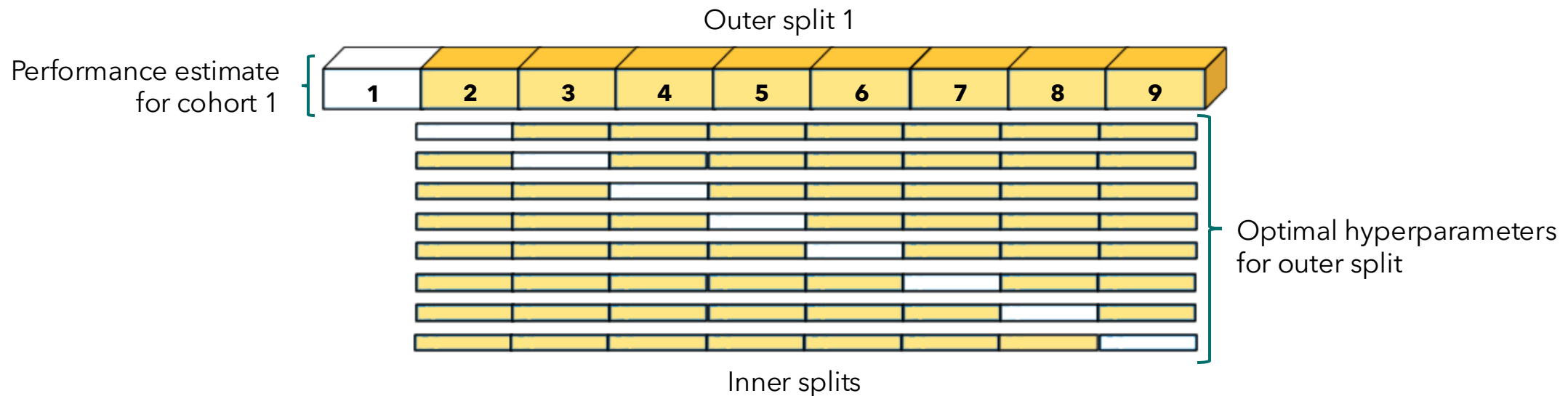


2. Performance comparison on A between the models and the ProstaTrend-ffpe:
 - C-Index calculation of ProstaTrend-ffpe scores on A
 - Estimated performance of the models on A obtained during nested resampling



Performance Evaluation - Nested Resampling

- Estimated performance of the models on A obtained during nested resampling
 - Outer splits: Performance eval. on respective cohort
 - Inner splits: Hyperparameter tuning for the respective outer split
 - Reason for usage: Prevents information leakage and thus provides more reliable performance estimates [11]



● Data

● Modelling Process

● Models

- Standard Models

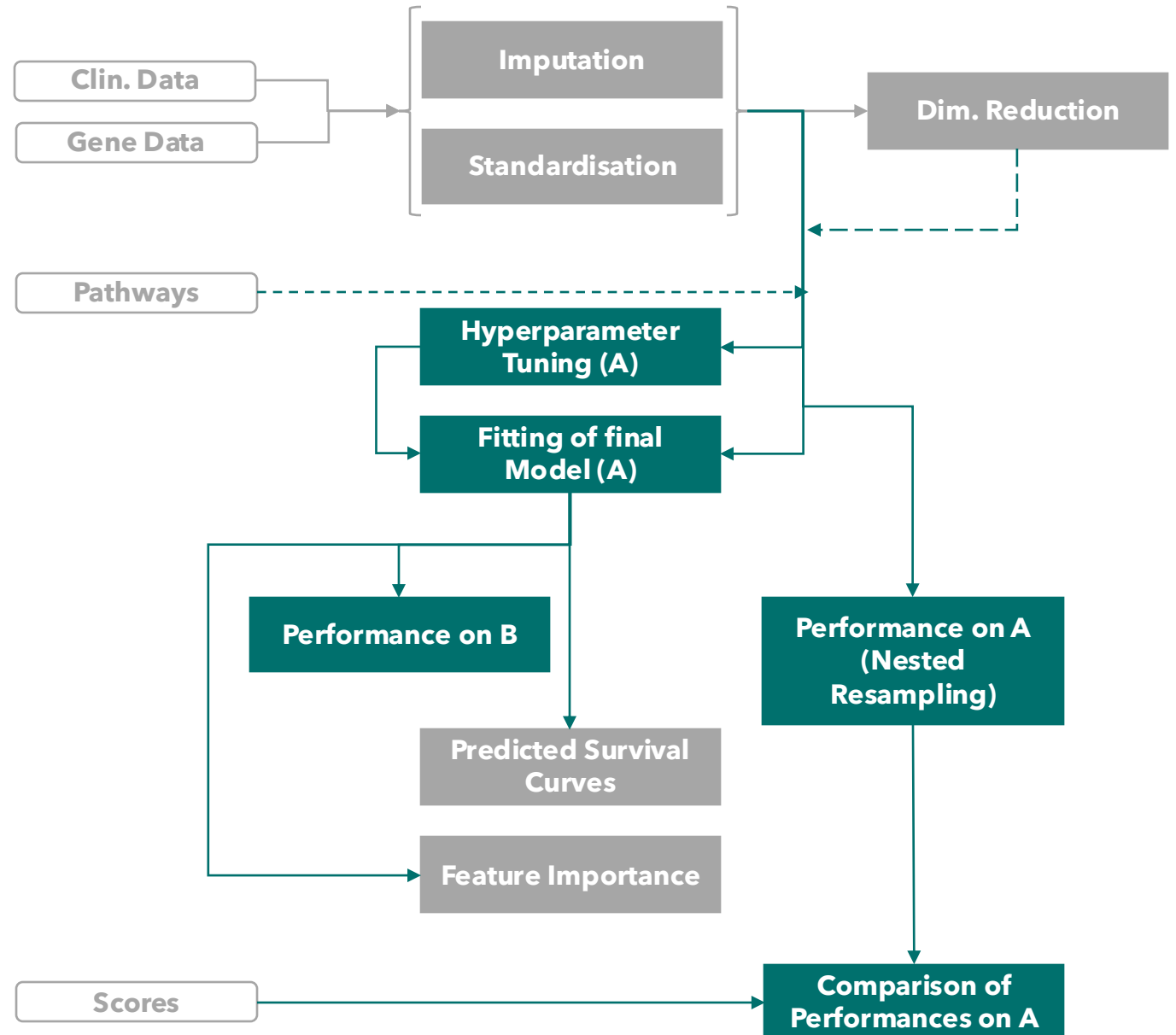
- DeepSurv

- Cox-PASNet

- Priority Lasso

● Results

● Summary and Critique



Models - Standard Models

Penalized Cox Proportional-Hazards model:

- Assumes proportional hazards and a linear predictor; Uses L1 Penalty; Estimates the hazard function [9]
- Reasons for usage: Scales well with high-dimensional data [10], interpretability of coefficients [9]

Random Survival Forest:

- Tree based bagging technique; Estimates the survival function [6]
- Reasons for usage: Low risk for overfitting; Can capture non-linearities and complex interactions; Can be robust against feature correlation[7]; Measures for feature importance readily available

Gradient Boosting:

- Tree based boosting technique; Hazard rates as final model output [8]
- Reasons for usage: Can capture non-linearities and complex interactions; Can deal with unbalanced data
Measures for feature importance readily available

Models - DeepSurv

- Neural network using an objective similar to Cox PH regression models [18]

- Architecture:

- Fully connected hidden layers h_1, \dots, h_L
- Output layer: Risk Score \hat{r}

- Objective function:

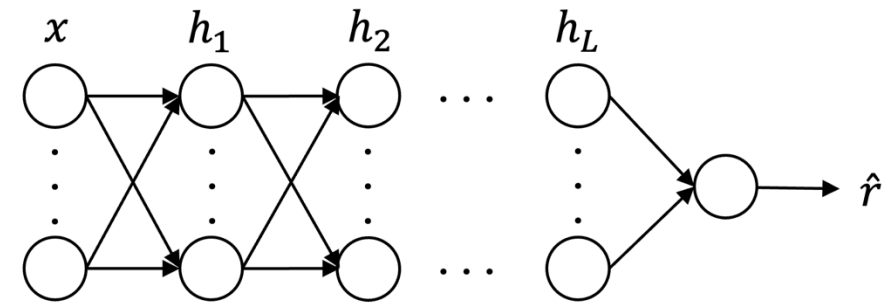
- Neg. log partial likelihood:

$$l(\beta) = -\frac{1}{N} \sum_{i=1}^N \delta_i (\hat{r}_i - \log(\sum_{j \geq i} \exp(\hat{r}_j)))$$

→ Linear predictor from Cox PH regression is replaced by network output

- Reason for usage:

- Models non-linear relationships and feature interactions
- Comparison to potentially more sophisticated neural network-based approaches

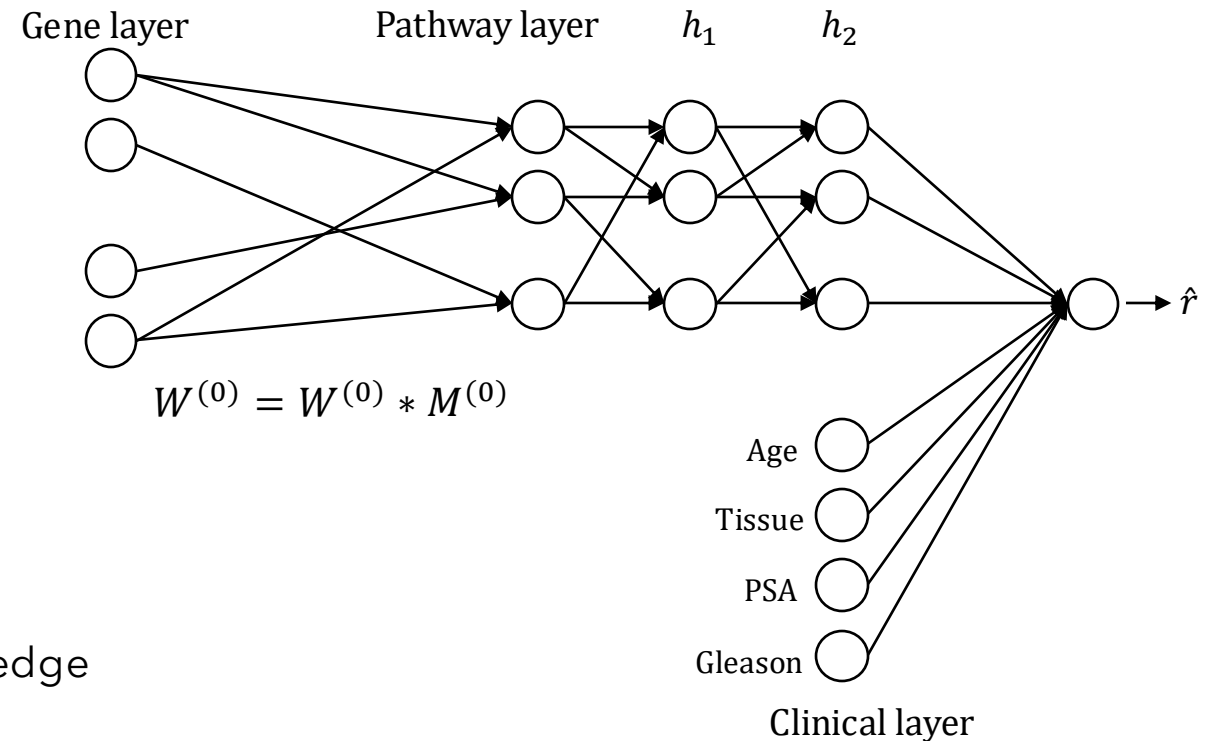


Models - Cox-PASNet

- Neural Network based approach which combines pathway data with clinical and gene data [5]

- Architecture:

- Input layers: Gene and clinical layer
- Pathway layer:
 - Constructed using a mask $M^{(0)}$ resulting in sparse connections $W^{(0)}$
 - Represents biological pathways
- Output layer: Risk score \hat{r}
- Obj. function:
 - Neg. log partial likelihood
 - Analogous formulation to DeepSurv
- Reason for usage: Leverages prior biological knowledge



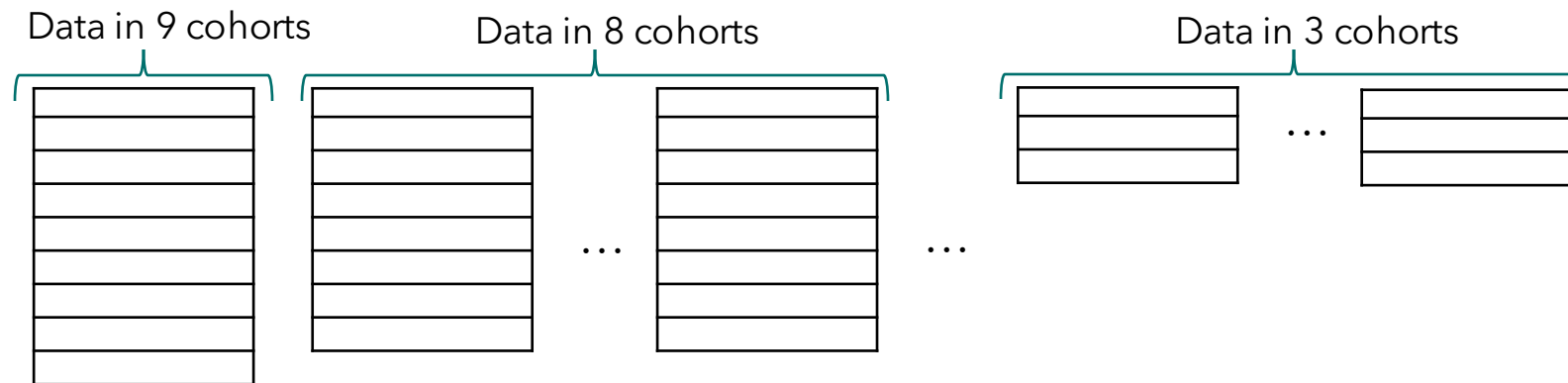
Models - Priority Lasso

- Performs successive pen. Cox PH regressions on ordered blocks of data [3]:

1. Define Covariate blocks and induced priority between them

Here: Block structure based on available covariates

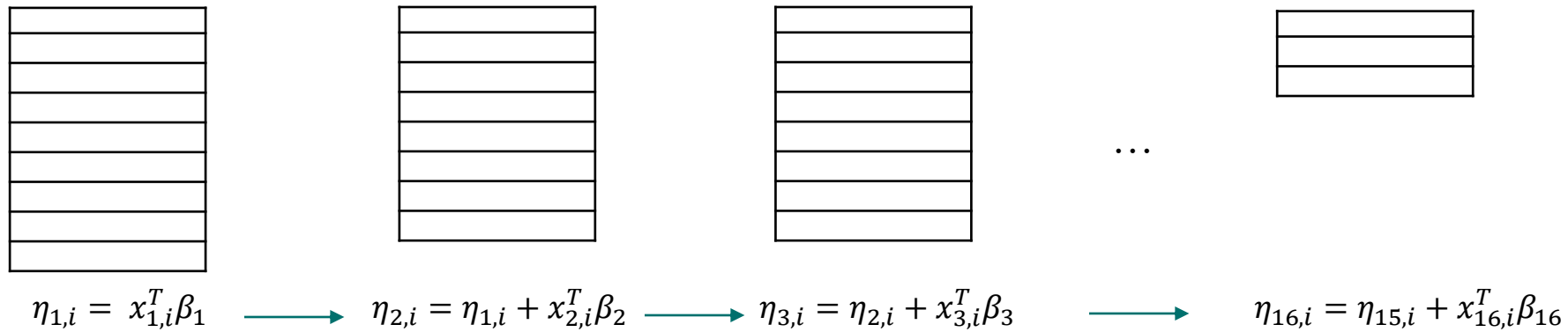
- E.g.: Block 1: Data available in all cohorts; Blocks 2-10 : Data available in all but cohort 1,...,9



- Further refinement: Min. # of cohorts = 3 and min. # of genes = 100
→ 16 Blocks, 42995 genes

Models - Priority Lasso

2. Based on block hierarchy, stepwise fitting of pen. Cox PH regressions
3. Hierarchical consideration of information by including predictions from higher-priority blocks as offsets for subsequent Lasso fits



- Reason for usage: Manages blockwise-missing data during training and prediction via ignoring observations with missing values for the respective block

● Data

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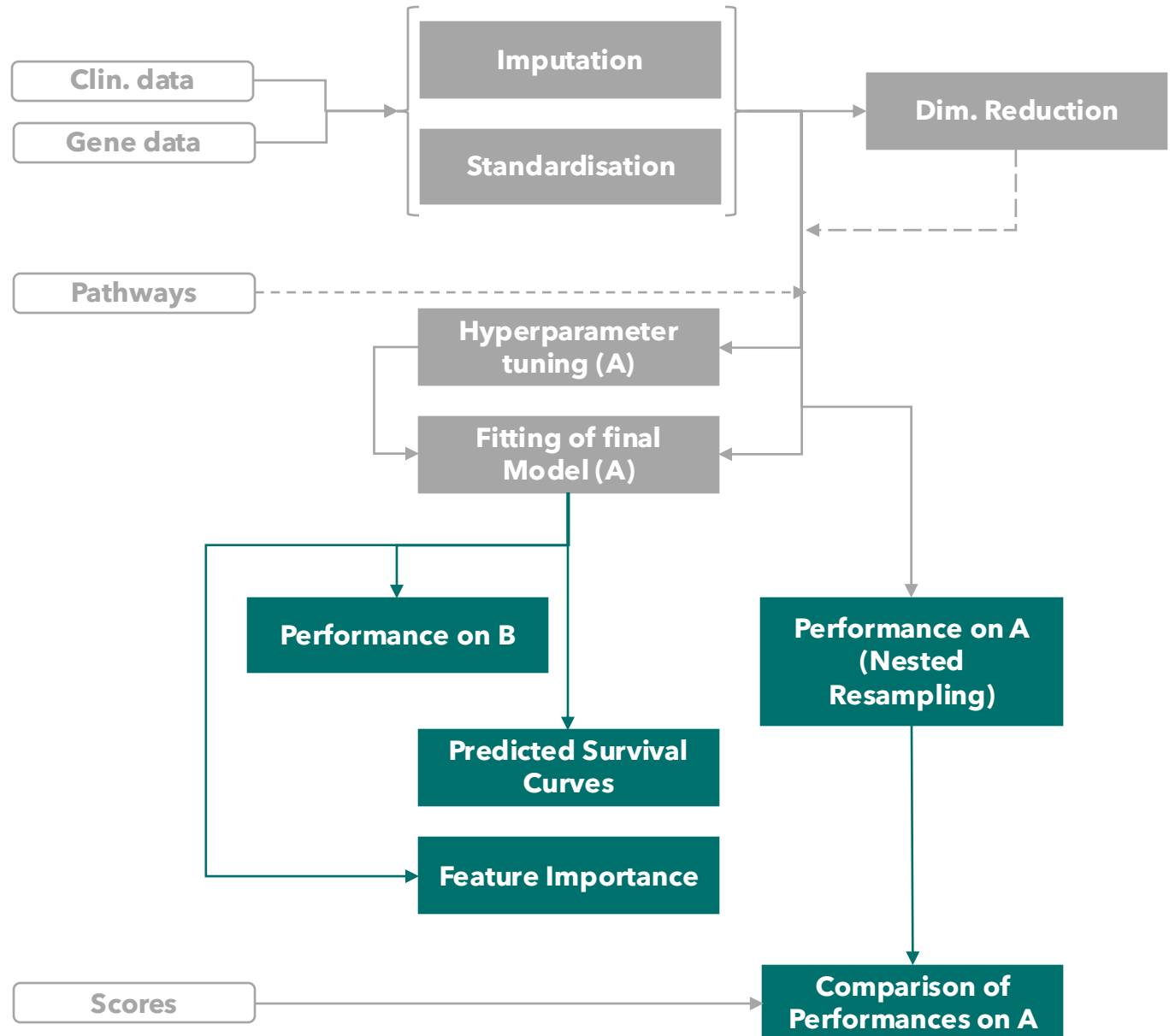
● Model Performance on Group B

● Models vs. Score on Group A

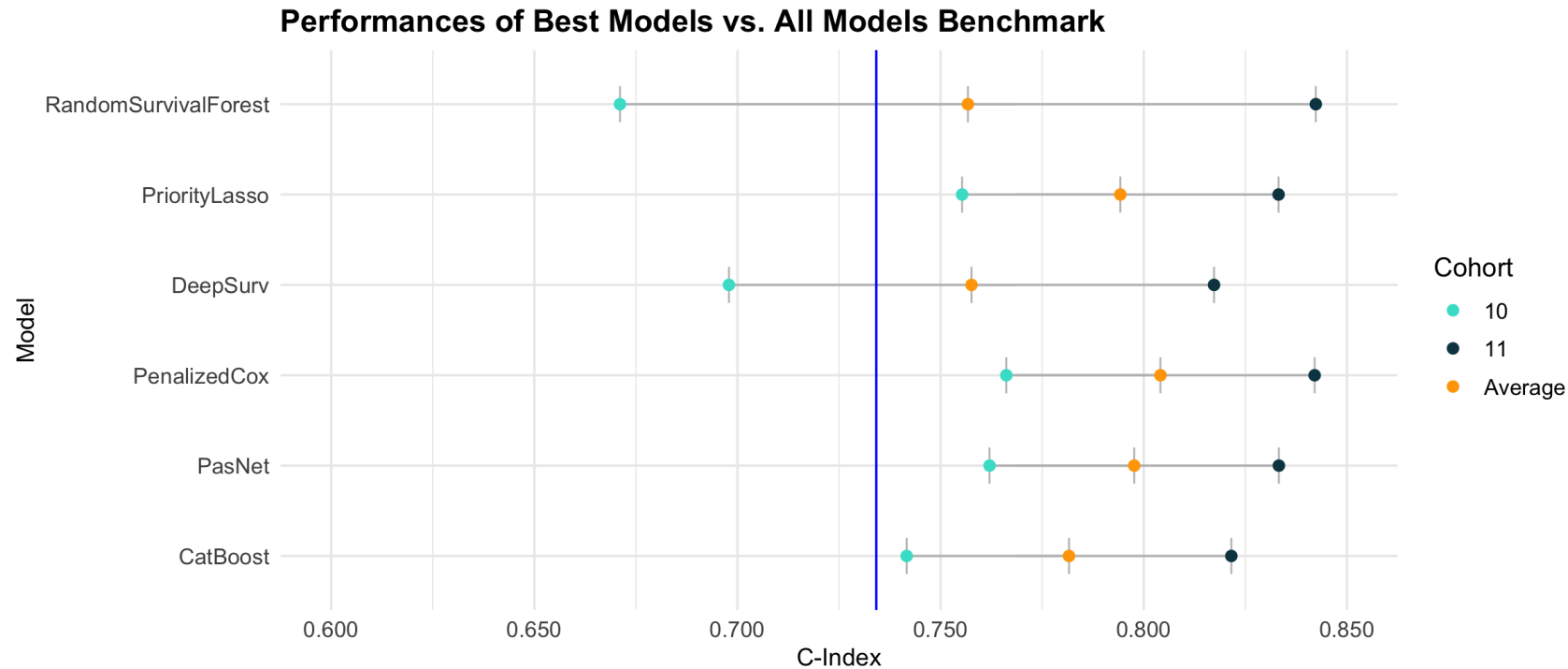
● Survival Curves

● Feature Importance

● Summary and Critique

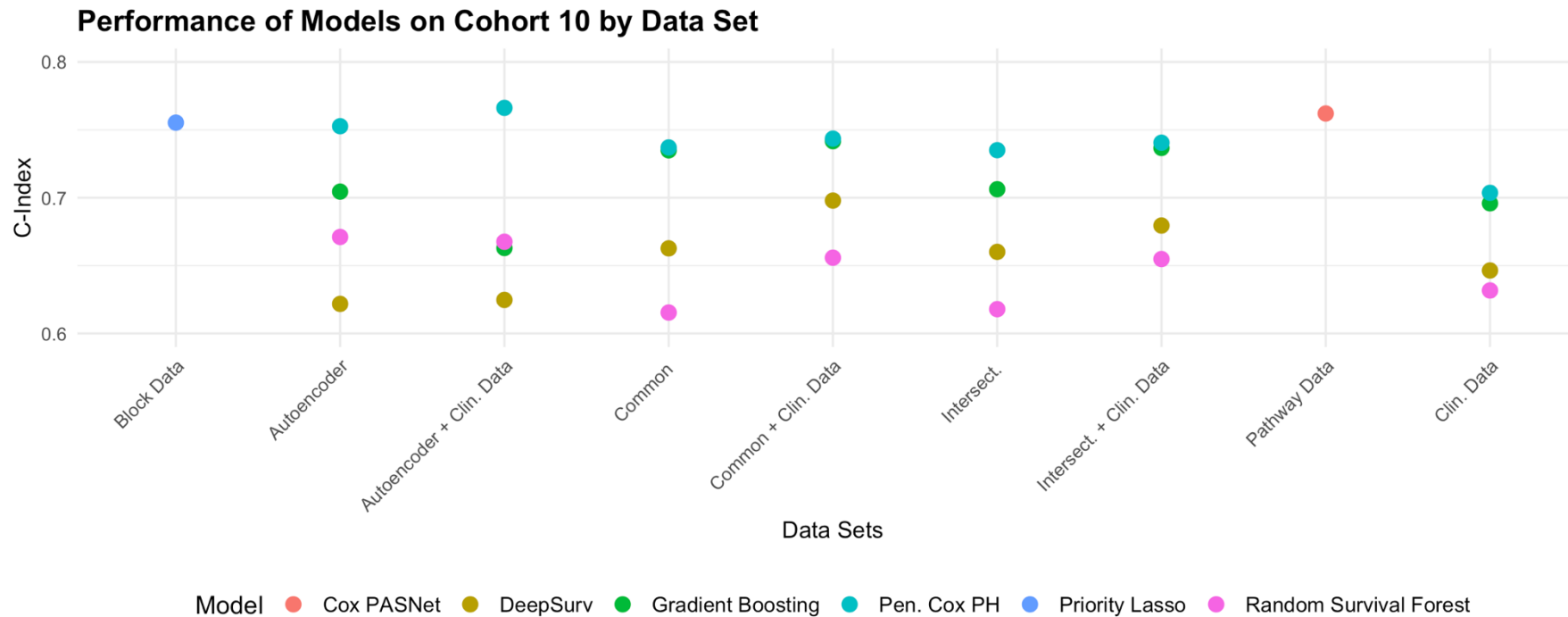


Model Performance on Group B



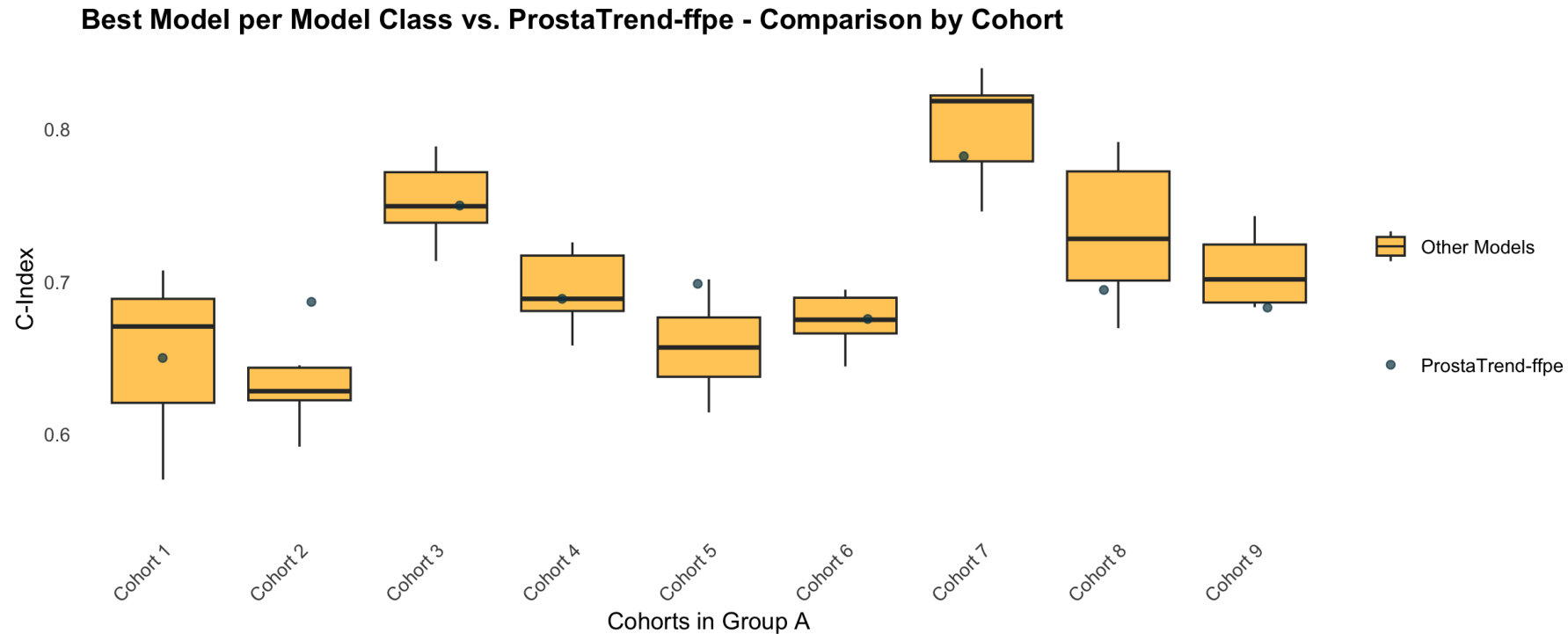
- Clear separation of performance between Cohorts 10 and 11
- Varying performance differences on cohorts across model classes
- Best model class on cohort 10: Cox PH; Best model class on cohort 11: RSF
- Worst model class on cohort 10: RSF; Worst model class on cohort 11: DeepSurv

Model Performance on Group B



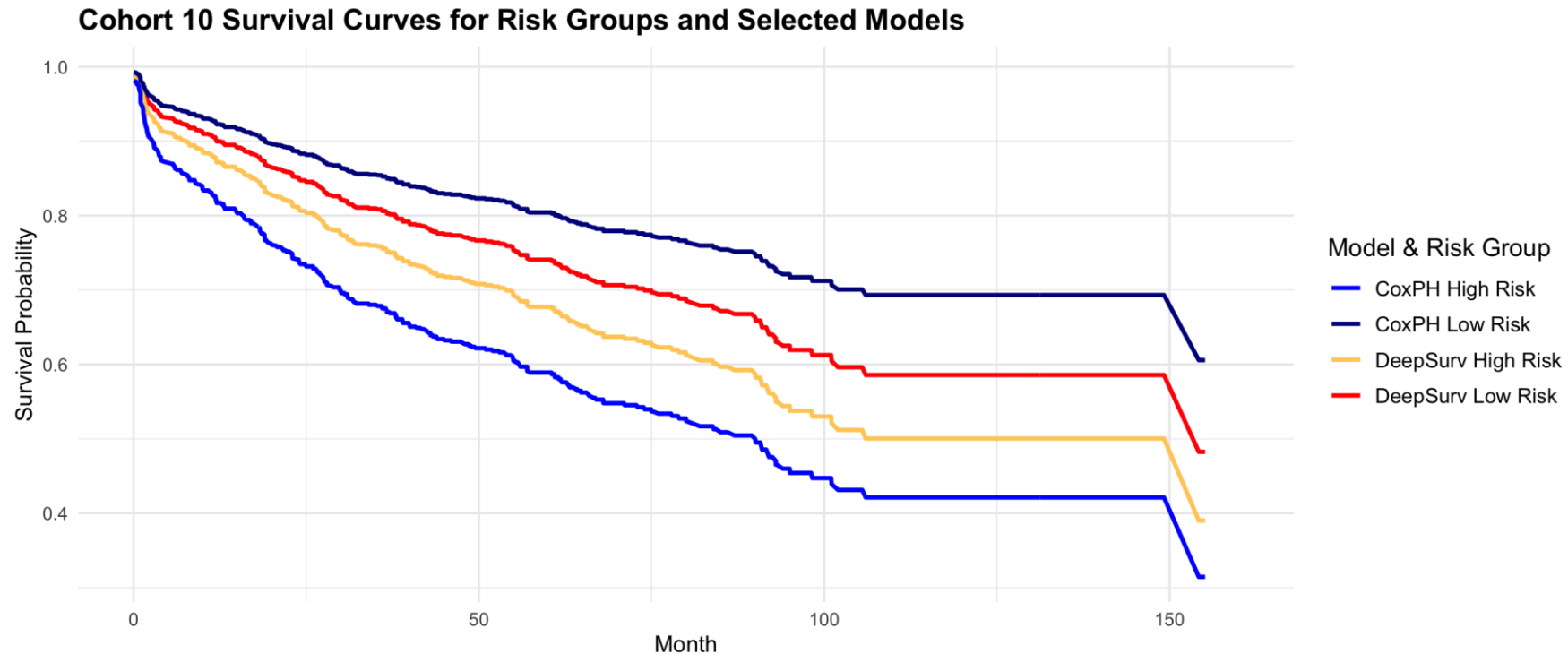
- Clear performance dominance of some models across all data sets
- Inclusion of clinical data mostly increases consistency of model performance per data set
- Combining gene data with clinical data (avg. CI = 0.71) seems to have prognostic value compared to “stand-alone” data sets (avg. CI = 0.68)

Models vs. ProstaTrend-ffpe on Group A



- Varying performance across different cohorts
- ProstaTrend-ffpe:
 - Worse than median for 4 cohorts
 - Roughly equal to median performance for 3 cohorts
 - Better than median for cohort 2 and 5

Survival Curves

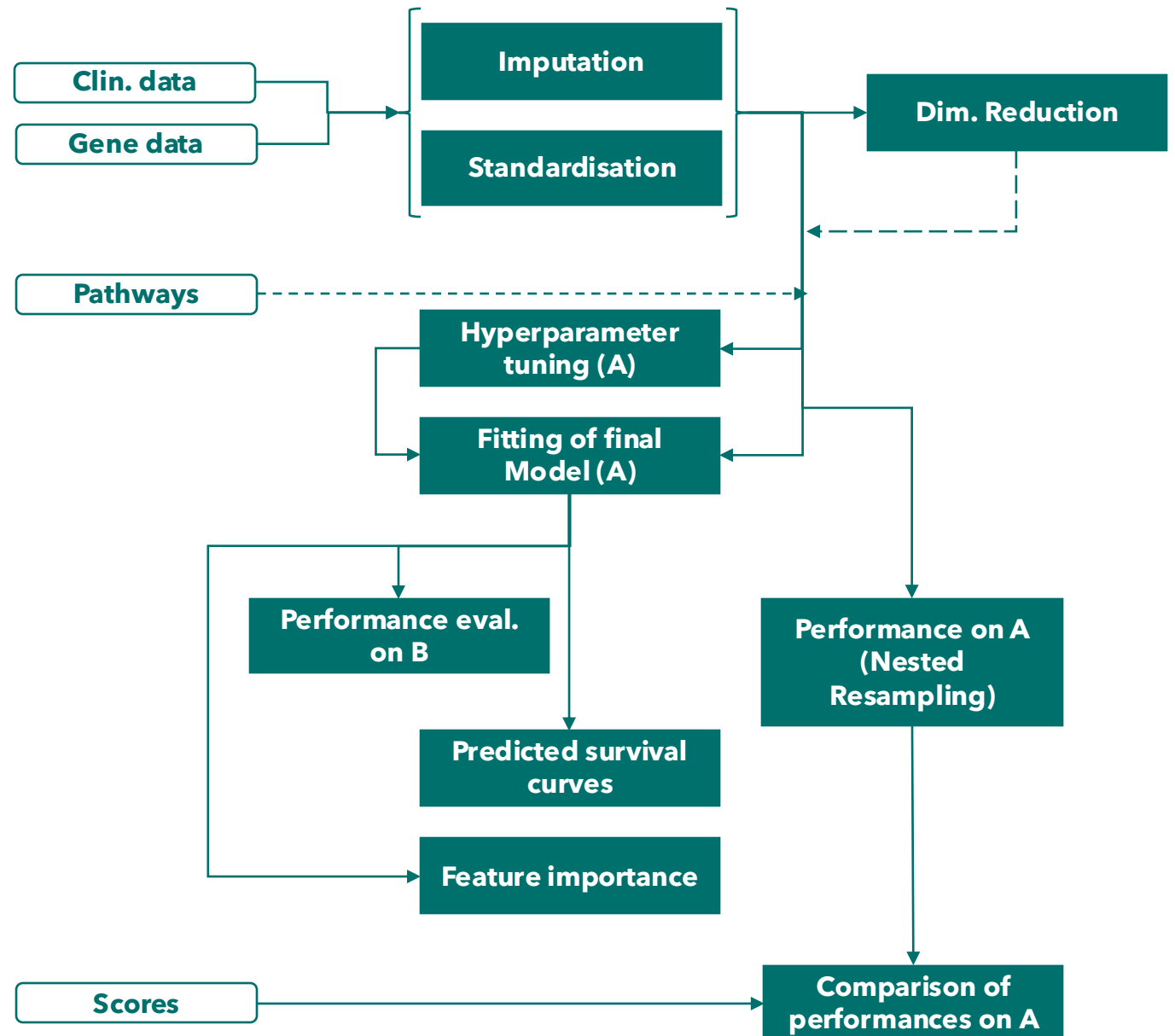


- High risk group: ProstaTrend-ffpe > 0
- Low risk group: ProstaTrend-ffpe < 0
- Clear separation of risk groups → coherence between applied models and ProstaTrend-ffpe
- Higher discriminative power for Cox PH regression model

Feature Importance

- 4 Models with direct feature importance measure: RSF, Grad. Boosting, Pen. Cox PH (and Priority Lasso)
- Feature on Intersection Genes combined with clinical data:
 - Gleason Score selected in 2 Models:
 - 1) Penalized Cox PH: Rank 1 (Estimated coefficient: 0.17)
 - 2) Gradient Boosting: Rank 2
 - Preoperative PSA selected by Cox PH and
 - Age, Tissue not selected at all
- Comparison of ProstaTrend-ffpe with selected genes (Intersection data sets)
 - 1) 1078 Genes selected across all models → 23 of them in ProstaTrend-ffpe
 - 2) 17 Genes selected in at least 2 models → 2 of them in ProstaTrend-ffpe
 - General remark: Only 149 of ProstaTrend-ffpe's 204 genes available in the intersection data
→ Limits the comparability of the results

- **Data**
- **Modelling Process**
- **Models**
- **Results**
- **Summary and Critique**
 - Summary
 - Challenges and Critique



Summary

Performance evaluation:

- Performance across applied models:
 - Pen. Cox PH as best model class on cohort 10
 - RSF as best model class on cohort 11
- No coherent picture w.r.t. to the performance of the models and ProstaTrend-ffpe

Other:

- Performance for both ProstaTrend-ffpe and models varies across cohorts
- Increased performance for the combination of gene and clinical data compared to individual data sets
- Selected features across the different models:
 - Gleason score as important clinical variable
 - Small overlap of selected features with ProstaTrend-ffpe

Challenges and Critique

General challenges :

- Different data availability
 - Intersection, imputation and Priority Lasso
- Computational issues due to high dimensional data
 - Dimensionality reduction
- Limited comparability of models and ProstaTrend-ffpe
 - Performance estimates of applied models obtained via nested resampling

(Resulting) critique and possible solutions:

- Improvement of both imputation and dimensionality reduction techniques
 - e.g. Pathway-based Autoencoder [4]
- Increasing the hyperparameter grids for tuning to address model specific weaknesses

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Q & A session

Appendix

Model	Clin.	Common	AE	Inter.	AE + Clin.	Inter. + Clin	Common + Clin.	Block + Clin.	Pathways
Prio. Lasso								X	
DeepSurv	X	X	X	X	X	X	X		
Cox PH	X	X	X	X	X	X	X		
PASNet									X
RSF	X	X	X	X	X	X	X		
Grad. Boost.	X	X	X	X	X	X	X		

Total Number of models: 30

Patterns in model performances:

- Negative correlation (-0.474) between model performance and percentage of BCR events

Miscellaneous

Autoencoder

- Architecture details:
 - 2 Hidden layers, with 128 and 62 nodes and ReLU activation
 - Based on already existing architecture used in [4]
- Loss function: $\frac{1}{N} \sum_{i=1}^N (x_i - \hat{x}_i)^2$
- Possible critique:
 - Due to computational reasons the architecture wasn't systematically tuned but in the end an architecture analogously to [4] was used

- Used splitting criterion: Log-rank splitting

$$L(X, c) = \frac{\sum_{j=1}^m \left(d_{j,L} - Y_{j,L} \frac{d_j}{Y_j} \right)}{\sqrt{\sum_{j=1}^m \frac{Y_{j,L}}{Y_j} \left(1 - \frac{Y_{j,L}}{Y_j} \right) \left(\frac{Y_j - d_j}{Y_j - 1} \right) d_j}}.$$

- Interpretation: $|L(X, c)|$ is a measure of node separation. The larger the value, the greater the survival difference between L and R , and the better the split is. The best split is determined by finding the feature X^* and split-value c^* such that $|L(X^*, c^*)| \geq |L(X, c)|$ for all X and c [6]
- Implementation details:
 - Used package: randomForestSRC
 - (Nested) resampling via custom function
- Feature importance:
 - Used metric: Anti (Assigns cases to the opposite split)
 - VIMP calculated for the entire forest by comparing the perturbed OOB forest ensemble to the unperturbed OOB forest ensemble
 - yields ensemble VIMP, which does not measure the tree average effect of a variable, but rather its overall forest effect [6]

- Implementation details:
 - Used package: catBoost (Python implementation)
 - (Nested) resampling via `sklearn.model_selection import GridSearchCV`
- Feature importance:
 - Used metric: Prediction Values Change (shows how much on average the prediction changes if the feature value changes)

Grad. Boosting

- Implementation details:
 - Custom implementation based on authors' official repo
 - (Nested) resampling via `sklearn.model_selection import GridSearchC`
- Objective function:
 - $l(\Theta) = -\frac{1}{N} \sum_{i=1}^N \delta_i (\alpha_i - \log(\sum_{j \geq i} \exp(\alpha_j))) + \lambda(\|\Theta\|_2)$
 - with $\Theta = \{\beta, W\}$ and $\alpha_i = h_{2,i}^T \beta$
- Sparse coding for interpretable networks:
 - Sparse connections between pathway layer and h1, h1 and h2 respectively via subnetwork training and local/subnetwork wise optimization of sparsity
- Possible critique:
 - Information loss of available genes due to restriction to genes only associated with pathways

Algorithm 1 Training of Cox-PASNet

- 1: Initialize weights $\mathbf{W}^{(\ell)}$, biases $\mathbf{b}^{(\ell)}$, and β
 - 2: $\mathbf{W}^{(0)} \leftarrow \mathbf{W}^{(0)} \star \mathbf{M}^{(0)}$
 - 3: **repeat**
 - 4: Select a small sub-network via dropout
 - 5: Train the sub-network
 - 6: Sparse coding with the optimal $\mathbf{M}^{(\ell)}$ by Eq. (3)
 - 7: Update weights
 - 8: **until** convergence
-

- Implementation details:
 - Used package: prioritylasso (R)
 - (Nested) resampling via custom function

- Objective for second block:

$$\sum_{i=1}^n \left(y_i - \hat{\eta}_{1,i}(\boldsymbol{\pi})_{CV} - \sum_{j=1}^{p_{\pi_2}} x_{ij}^{(\pi_2)} \beta_j^{(\pi_2)} \right)^2 + \lambda^{(\pi_2)} \sum_{j=1}^{p_{\pi_2}} \left| \beta_j^{(\pi_2)} \right|.$$

- Possible critique:
 - Propagating the off-set for missing features might lead to overfitting on the present training data per split
 - Off-Set calculation via Cross Validation as solution, but currently not implemented for family "Cox"
 - $\hat{\eta}_{1,i}(\boldsymbol{\pi})_{CV} = \hat{\beta}_{S \setminus S_{k,1}}^{(\pi_1)} x_{i1}^{(\pi_1)} + \dots + \hat{\beta}_{S \setminus S_{k,p_{\pi_1}}}^{(\pi_1)} x_{ip_{\pi_1}}^{(\pi_1)}.$
 - Imputation methods for missing values ("impute offset") but not computationally demanding
 - Definition of block heavily influence the modelling results
 - modelling splits should be treated as HPs

- Implementation details:
 - Based on git repo <https://github.com/czifan/DeepSurv.pytorch>
 - Final implementation uses
 - 2 Hidden Layers [256, 128]
 - Drop-Out of 0.2
 - Adam Optimization
 - Early Stopping with patience of 12, max 500 epochs
 - Learning Rate: 0.00001
 - Batch Size: 64
 - ReLU
- Possible critique:
 - Black Box → no information on relevant features /effect directions
 - Risk of overfitting
 - Many different possible HPs and grids make finding the optimal specifications difficult

Feat. Imp. Stats

Model	Value	data set
Gleason Score	70.590153	cBoost
Tissue	18.635959	cBoost
Preoperative PSA	8.195472	cBoost
Age	2.578415	cBoost
Gleason Score	0.402625	pen_cox
Preoperative PSA	0.139578	pen_cox
Tissue.FFPE	-0.057436	pen_cox
Tissue.Snap frozen	0.128038	pen_cox
Tissue	0.015558	rsf
Gleason Score	0.122606	rsf
Preoperative PSA	0.024001	rsf

Model	data set	
rsf	pData	3
cBoost	pData	4
pen_cox	pData	4
prioLasso	block_data	22
pen_cox	Intersection	37
pen_cox	pData_Intersection	39
pen_cox	Imputed	43
pen_cox	pData_Imputed	44
cBoost	Intersection	80
cBoost	Imputed	162
cBoost	pData_Imputed	183
cBoost	pData_Intersection	210
rsf	Intersection	987
rsf	pData_Intersection	1086

Gene	Count	Max. rank	Min. rank	Coeff. Pen. CoxPH	Combined logHR in Meta analy. of [2]
TPX2	2	72	26	0.06	0.48
FKBP10	3	912	3	0.01	0.32