

## Personalized Schedules for Burdensome Surveillance Tests

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**SUMMARY:** ~~Gold-standard~~ surveillance *tests* for diagnosing disease *progression* (biopsies, endoscopies, etc.) in early-stage chronic non-communicable disease patients (e.g., cancer, lung diseases) are usually invasive. For detecting progression timely, over their lifetime, patients undergo numerous invasive tests planned in a fixed one-size-fits-all manner (e.g., biannually). We present progression-risk based personalized test schedules that aim to balance better the number of tests (burden) and time delay in detecting progression (shorter is beneficial) than fixed schedules. ~~Our motivation comes from the world's largest prostate cancer surveillance study PRIAS.~~


Using joint models for time-to-event and longitudinal data, we consolidate auxiliary longitudinal data (e.g., biomarkers) and results of previous tests, into individualized future cumulative-risk of progression. We then create personalized schedules by planning tests on future visits where the predicted progression-risk is above a particular *threshold* (e.g., 5% risk). This schedule is updated on each follow-up with newly gathered data. To find the optimal risk threshold, we minimize a utility function of the expected number of tests (burden) and time delay in detecting progression (shorter is beneficial) for different thresholds. We estimate these two quantities in a patient-specific manner for following any schedule, by utilizing the predicted risk profile of the patient. Patients/doctors can employ these quantities to objectively compare various personalized and fixed schedules. ~~Last, we implement our methodology in a web-application for real PRIAS study cancer patients.~~

**KEY WORDS:** Chronic NCDs; Invasive diagnostic tests; Joint models; Personalized schedules; Prostate biopsy; Surveillance

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## 1. Introduction

Chronic non-communicable diseases (e.g., cancer, lung, cardiovascular diseases) cause 60–70% of human deaths worldwide (WHO et al., 2014). Often patients diagnosed with an early-stage disease undergo repeated surveillance *tests* to timely detect disease *progression*, a non-terminal event. ~~Gold~~ standard surveillance tests utilized for this purpose are usually invasive. For example, in prostate cancer surveillance, progression from low to high-grade is detected using biopsies (Bokhorst et al., 2015). Similarly, endoscopies are employed in Barrett’s esophagus (Streitz et al., 1993), colonoscopies for colorectal cancer (Krist et al., 2007), and bronchoscopies for detecting lung transplant (McWilliams et al., 2008) deterioration.

Often fixed schedules (e.g., biannually) are utilized for invasive tests in surveillance (McWilliams et al., 2008; Bokhorst et al., 2015; Krist et al., 2007). Since tests are conducted periodically, there is always a time delay in detecting progression (Figure 1). The frequency/timing of tests and the corresponding time delay in detecting progression, manifest the burden and benefit of test schedules, respectively. Tests are burdensome because they may cause pain and/or severe medical complications (Loeb et al., 2013; Krist et al., 2007), and consequently patients may not always comply with frequent tests (Bokhorst et al., 2015).  On the other hand, detecting progression timely can provide a larger window of opportunity for curative treatment. In this regard, one-size-fits-all fixed schedules impose an equal but unnecessary burden on all patients, because many early-stage patients can be slow/non-progressing.

[Figure 1 about here.]

In this work, we aim to ~~balance~~ the number of invasive tests and the time delay in detecting progression better than fixed schedules. Specifically, we intend to create personalized schedules that utilize patient-specific clinical data accumulated over follow-up. In surveillance, this data includes baseline characteristics; previous invasive test results; and auxiliary longitudinal outcomes such as biomarkers, physical examination, and medical imaging measurements,

etc. Previous attempts at personalized scheduling can be divided into three categories. First, heuristic approaches such as decision making flowcharts, e.g., Bokhorst et al. (2015). However, flowcharts discretize continuous clinical outcomes, often exploit only the last measurement, and ignore the measurement error in observed data. Second, partially observable Markov decision processes (Alagoz et al., 2010; Steimle and Denton, 2017) for personalizing test decisions. Although, the curse of dimensionality limits their application with continuous longitudinal outcomes. Third, personalized schedules obtained by optimizing an explicit utility function of the clinical parameters of interest (Bebu and Lachin, 2017; Rizopoulos et al., 2015), including our previous works on scheduling biopsies in prostate cancer (Tomer et al., 2019, 2020). In this work, we will employ the third approach.

In our methodology, we first develop a full specification of the joint distribution of the patient-specific longitudinal outcomes and the time of *progression*. To this end, we employ joint models for time-to-event and longitudinal data (Tsiatis and Davidian, 2004; Rizopoulos, 2012) because they are also inherently personalized. Specifically, they exploit patient-specific random effects (McCulloch and Neuhaus, 2005) to model longitudinal outcomes without discretizing them. Subsequently, we input the accumulated clinical data of a new patient into the fitted model, to obtain their patient-specific cumulative-risk of progression at their current and future follow-up visits. We then create personalized schedules by planning tests on future visits where the predicted conditional cumulative-risk is above a particular *threshold* (e.g., 5% risk). We automate the choice of this threshold and the resulting schedule. Specifically, we optimize a utility function of the expected number of tests (burden) and time delay in detecting progression (shorter is beneficial) for different risk threshold based personalized schedules. We estimate these two quantities in a patient-specific manner for following any schedule, by utilizing the predicted risk profile of the patient. Patients/doctors can employ these quantities to objectively compare various personalized and fixed schedules.

We are motivated by the problem of scheduling biopsies (Nieboer et al., 2018) in the world’s largest prostate cancer active surveillance study PRIAS (Bokhorst et al., 2015). It has 7813 patients (1134 cancer progressions) with 104904 longitudinal measurements (Tomer et al., 2020). At inclusion, patients have low/very-low grade cancer, often over-diagnosed due to prostate-specific antigen (PSA) based screening (Crawford, 2000). Active surveillance aims to delay serious treatments (e.g., surgery, chemotherapy) until cancer progression is detected. To this end, patients are monitored continually via serum PSA (ng/mL), digital rectal examination (DRE) for shape/size of the tumor, and biopsy Gleason grade group (Epstein et al., 2016). Among these, the strongest indicator of cancer-related outcomes is the Gleason grade group. Hence, when it increases (cancer progression) treatment is commonly advised. In this regard, most often biopsies are scheduled annually (Loeb et al., 2014). Although, annual schedule leads to many unnecessary biopsies in slow/non-progressing patients (50% proportion in PRIAS). Biopsy burden and patient non-compliance to frequent biopsies (Bokhorst et al., 2015) has raised concerns regarding the optimal biopsy schedule. Since prostate cancer has the second-highest incidence among all cancers in males (Torre et al., 2015), individualized biopsy schedules can reduce the burden of biopsies on numerous patients worldwide.

The rest of the paper is as follows. Section 2 briefly introduces the joint modeling framework. In Section 3, we present the methodology for personalized schedules and then demonstrate them for biopsies in real PRIAS patients. Section 4. Lastly, in Section 5, we show the efficacy of personalized schedules via a realistic simulation study based on PRIAS patients.

## 2. Joint Model for Time-to-Progression and Longitudinal Outcomes

Let  $T_i^*$  denote the true time of disease progression for the  $i$ -th patient. Progression is always interval censored  $l_i < T_i^* \leq r_i$  (Figure 1), with  $r_i$  and  $l_i$  denoting the time of the last and second last invasive tests, respectively, when patients progress. In non-progressors,  $l_i$  denotes

the time of the last test and  $r_i = \infty$ . Assuming  $K$  auxiliary longitudinal outcomes, let  $\mathbf{y}_{ki}$  denote the  $n_{ki} \times 1$  longitudinal response vector of the  $k$ -th outcome,  $k \in \{1, \dots, K\}$ . The observed data of all  $n$  patients is given by  $\mathcal{A}_n = \{l_i, r_i, \mathbf{y}_{1i}, \dots, \mathbf{y}_{Ki}; i = 1, \dots, n\}$ .

To accommodate different longitudinal outcomes in a unified framework, the joint model employs a generalized linear mixed-effects sub-model (McCulloch and Neuhaus, 2005). Specifically, the conditional distribution of  $\mathbf{y}_{ki}$  given a vector of patient-specific random effects  $\mathbf{b}_{ki}$  is assumed to be a member of the exponential family, with linear predictor given by,

$$g_k[E\{y_{ki}(t) \mid \mathbf{b}_{ki}\}] = m_{ki}(t) = \mathbf{x}_{ki}^\top(t)\boldsymbol{\beta}_k + \mathbf{z}_{ki}^\top(t)\mathbf{b}_{ki},$$

where  $g_k(\cdot)$  denotes a known one-to-one monotonic link function,  $y_{ki}(t)$  is the value of the  $k$ -th longitudinal outcome for the  $i$ -th patient at time  $t$ , and  $\mathbf{x}_{ki}(t)$  and  $\mathbf{z}_{ki}(t)$  are the time-dependent design vectors for the fixed  $\boldsymbol{\beta}_k$  and random effects  $\mathbf{b}_{ki}$ , respectively. To model the correlation between different longitudinal outcomes, we link their corresponding random effects. Specifically, the complete vector of random effects  $\mathbf{b}_i = (\mathbf{b}_{1i}^\top, \dots, \mathbf{b}_{Ki}^\top)^\top$  is assumed to follow a multivariate normal distribution with mean zero and variance-covariance matrix  $W$ .

In the survival process, hazard of progression  $h_i(t)$  at a time  $t$  is assumed to depend on a function of patient and outcome-specific linear predictors  $m_{ki}(t)$  and/or the random effects:

$$h_i\{t \mid \mathcal{M}_i(t), \mathbf{w}_i(t)\} = h_0(t) \exp \left[ \boldsymbol{\gamma}^\top \mathbf{w}_i(t) + \sum_{k=1}^K f_k\{\mathcal{M}_{ki}(t), \mathbf{w}_i(t), \mathbf{b}_{ki}, \boldsymbol{\alpha}_k\} \right], \quad t > 0,$$

where  $h_0(\cdot)$  denotes the baseline hazard,  $\mathcal{M}_{ki}(t) = \{m_{ki}(s) \mid 0 \leq s < t\}$  is the history of the  $k$ -th longitudinal process up to  $t$ , and  $\mathbf{w}_i(t)$  is a vector of exogenous, possibly time-varying covariates with regression coefficients  $\boldsymbol{\gamma}$ . Functions  $f_k(\cdot)$ , parameterized by vector of coefficients  $\boldsymbol{\alpha}_k$ , specify the features of each longitudinal outcome that are included in the linear predictor of the relative-risk model (Brown, 2009; Rizopoulos, 2012; Taylor et al., 2013). Some examples, motivated by the literature (subscripts  $k$  dropped for brevity), are:

$$\begin{cases} f\{\mathcal{M}_i(t), \mathbf{w}_i(t), \mathbf{b}_i, \boldsymbol{\alpha}\} = \alpha m_i(t), \\ f\{\mathcal{M}_i(t), \mathbf{w}_i(t), \mathbf{b}_i, \boldsymbol{\alpha}\} = \alpha_1 m_i(t) + \alpha_2 m'_i(t), \quad \text{with } m'_i(t) = \frac{dm_i(t)}{dt}. \end{cases}$$

These formulations of  $f(\cdot)$  postulate that the hazard of progression at time  $t$  may depend on underlying level  $m_i(t)$  of the longitudinal outcome at  $t$ , or on both the level and velocity  $m'_i(t)$  (e.g., PSA value and velocity in prostate cancer) of the outcome at  $t$ . Lastly, the baseline hazard  $h_0(t)$  is modeled flexibly using P-splines (Eilers and Marx, 1996). The detailed specification of the baseline hazard, and the joint parameter estimation of the longitudinal and relative-risk sub-models using the Bayesian approach are presented in Web-Appendix A.

### 3. Personalized Schedule of Invasive Tests for Detecting Progression

#### 3.1 Cumulative-risk of progression

Using the joint model fitted to the training data  $\mathcal{A}_n$ , we aim to derive a personalized schedule of invasive tests for a new patient  $j$  with true progression time  $T_j^*$ . The basis of our calculations is the dynamic cumulative-risk function. Let  $t < T_j^*$  be the time of the last conducted test on which progression was not observed. Let  $\{\mathcal{Y}_{1j}(v), \dots, \mathcal{Y}_{Kj}(v)\}$  denote the history of observed longitudinal data up to the current visit time  $v$ . The current visit can be after the last negative test, i.e.,  $v \geq t$  (e.g., PSA after negative biopsy in prostate cancer). The cumulative-risk of progression for patient  $j$  at future time  $u$  is then defined as:

$$\begin{aligned} R_j(u \mid t, v) &= \Pr\{T_j^* \leq u \mid T_j^* > t, \mathcal{Y}_{1j}(v), \dots, \mathcal{Y}_{Kj}(v), \mathcal{A}_n\} \\ &= \int \int \Pr(T_j^* \leq u \mid T_j^* > t, \mathbf{b}_j, \boldsymbol{\theta}) p\{\mathbf{b}_j \mid T_j^* > t, \mathcal{Y}_{1j}(v), \dots, \mathcal{Y}_{Kj}(v), \boldsymbol{\theta}\} \\ &\quad \times p(\boldsymbol{\theta} \mid \mathcal{A}_n) d\mathbf{b}_j d\boldsymbol{\theta}, \quad u \geq t, \end{aligned} \tag{1}$$

The cumulative-risk function  $R_j(\cdot)$  dynamically updates over time as more longitudinal data becomes available (Panel B and C, Figure 2).

[Figure 2 about here.]

### 3.2 Personalized Decision Rule

We intend to exploit the cumulative-risk function  $R_j(\cdot)$  to develop a risk-based personalized schedule of invasive tests for the  $j$ -th patient. Typically, invasive procedures are decided on the same visit times on which longitudinal data (e.g., biomarkers) are measured. Let  $U = \{u_1, \dots, u_L\}$  represent a schedule of such visits (e.g., biannual PSA measurement in prostate cancer), where  $u_1 = v$  is also the current visit time. The last time  $u_L$  is selected on the basis of the available information in the original dataset  $\mathcal{A}_n$ . That is, tests for the new patient  $j$  are planned only up to a future visit time  $u_L$  at which sufficient number of events in  $\mathcal{A}_n$  are available (e.g., up to the 80% or 90% percentile of progression times).

We propose conducting a test at a future visit time  $u_l \in U$  if the cumulative-risk of progression at  $u_l$  exceeds a certain ~~threshold~~  $\kappa$  (e.g., 10% risk). The test decision is given by:

$$Q_j^\kappa(u_l | t_l, v) = I\{R_j(u_l | t_l, v) \geq \kappa\}, \quad 0 \leq \kappa \leq 1, \quad (2)$$

where  $I(\cdot)$  is the indicator function, and  $t_l < u_l$  is the time of the last test conducted before the current decision time  $u_l$ . A test is planned at  $u_l$ , then  $t_{l+1} = u_l$  becomes the last test time for the next decision time  $u_{l+1}$ . Otherwise  $t_{l+1}$  remains same as  $t_l$ . Specifically:

$$t_l = \begin{cases} t, & \text{if } l = 1 \\ t_{l-1}, & \text{if } l \geq 2 \text{ and } Q_j^\kappa(u_{l-1} | t_{l-1}, v) = 0 \\ u_{l-1}, & \text{if } l \geq 2 \text{ and } Q_j^\kappa(u_{l-1} | t_{l-1}, v) = 1 \end{cases}$$

Planning a successive test at future time  $u_{l+1}$  requires progression to not occur until the corresponding last test time  $t_{l+1}$ . For this purpose, after planning a test, successive decisions utilize a cumulative-risk profile  $R_j(\cdot)$  updated with the new condition  $T_j^* > t_{l+1}$  (Figure 3). We should note that all future decisions utilize ~~complete~~ longitudinal data  $\{\mathcal{Y}_{1j}(v), \dots, \mathcal{Y}_{Kj}(v)\}$ .

### 3.3 Expected Number of Tests and Time Delay in Detecting Progression

To facilitate shared-decision making, we translate our proposed decision rule, i.e., the choice of a specific  $\kappa$ , into two clinically relevant quantities. First, the number of tests (burden) we expect to perform for patient  $j$  if threshold  $\kappa$  is used. Second, if the patient progresses, the time delay (shorter is beneficial) expected in detecting progression. To calculate these two quantities, we first suppose that patient  $j$  never progressed in the period  $[t, u_L]$ . Under this assumption, the subset of future time points in  $U$  at which a test is to be conducted results into a personalized schedule of planned future tests (e.g., Figure 3 with  $\kappa=12\%$ ), given by:

$$\{s_1, \dots, s_{N_j}\} = \{u_l \in U : Q_j^\kappa(u_l | t_l, v) = 1\}, \quad N_j \leq L. \quad (3)$$

[Figure 3 about here.]

If patient  $j$  never progressed in the period  $[t, u_L]$ , as we initially supposed, all  $N_j$  tests in  $\{s_1, \dots, s_{N_j}\}$  will be conducted. However, fewer tests will be performed if the patient did progress at some point  $T_j^* < u_L$ . We formally define the discrete random variable denoting the number of performed tests in conjunction with the true progression time  $T_j^*$  as:

$$\mathcal{N}_j(S_j^\kappa) = \begin{cases} 1, & \text{if } t < T_j^* \leq s_1, \\ 2, & \text{if } s_1 < T_j^* \leq s_2, \\ \vdots & \\ N_j, & \text{if } s_{N_j-1} < T_j^* \leq s_{N_j}, \end{cases}$$

where  $S_j^\kappa = \{s_1, \dots, s_{N_j}\}$ . The expected number of future tests for patient  $j$  will be the expected value  $E\{\mathcal{N}_j(S_j^\kappa)\}$  is defined as:

$$E\{\mathcal{N}_j(S_j^\kappa)\} = \sum_{n=1}^{N_j} n \times \Pr(s_{n-1} < T_j^* \leq s_n | T_j^* \leq s_{N_j}), \quad s_0 = t,$$

where

$$\Pr(s_{n-1} < T_j^* \leq s_n | T_j^* \leq s_{N_j}) = \frac{R_j(s_n | t, v) - R_j(s_{n-1} | t, v)}{R_j(s_{N_j} | t, v)}.$$

Similarly, we can define the expected time delay in detecting progression, under the



assumption that progression occurs before  $u_L$ . Specifically, the random variable time delay is equal to the difference between the time of the test at which progression is observed and the true time of progression  $T_j^*$ , and is given by:

$$\mathcal{D}_j(S_j^\kappa) = \begin{cases} s_1 - T_j^*, & \text{if } t < T_j^* \leq s_1, \\ s_2 - T_j^*, & \text{if } s_1 < T_j^* \leq s_2, \\ \vdots & \\ s_{N_j} - T_j^*, & \text{if } s_{N_j-1} < T_j^* \leq s_{N_j}, \end{cases}$$

The expected delay will be the expected value of  $\mathcal{D}_j(S_j^\kappa)$  given by the expression:

$$E\{\mathcal{D}_j(S_j^\kappa)\} = \sum_{n=1}^{N_j} \left\{ s_n - E(T_j^* \mid s_{n-1}, s_n, v) \right\} \times \Pr(s_{n-1} < T_j^* \leq s_n \mid T_j^* \leq s_N),$$

where  $E(T_j^* \mid s_{n-1}, s_n, v)$  denotes the conditional expected time of progression for the scenario  $s_{n-1} < T_j^* \leq s_n$  and is calculated as the area under the corresponding survival curve:

$$E(T_j^* \mid s_{n-1}, s_n, v) = s_{n-1} + \int_{s_{n-1}}^{s_n} \Pr\{T_j^* \geq u \mid s_{n-1} < T_j^* \leq s_n, \mathcal{Y}_{1j}(v), \dots, \mathcal{Y}_{Kj}(v), \mathcal{A}_n\} du,$$

The personalized schedule in (3), and the corresponding personalized expected number of tests and time delay, all have the advantage of getting updated with newly collected data over follow-up. Also, expected number of tests and time delay can be calculated for any schedule, fixed or personalized. Hence, patients/doctors can use them to compare different schedules. Although, a fair comparison of time delays between different schedules for the same patient, requires a compulsory test at a common horizon time point in all schedules.

### 3.4 How to Select the Risk Threshold $\kappa$

The risk threshold  $\kappa$  controls the timing and the total number of invasive tests in the personalized schedule  $S_j^\kappa$ . Also, through the timing and total number of planned tests,  $\kappa$  also indirectly affects the time delay (Figure 1) that may occur in detecting progression if a particular schedule is followed. Hence,  $\kappa$  should be chosen while balancing both the number of invasive tests (burden) and the time delay in detecting progression (shorter is beneficial).

To facilitate the choice of  $\kappa$  in practice, and in accordance to our developments in the

previous section, we translate different choices for this parameter into the expected number of test and time delay. More specifically, for a specific patient  $j$  and at the current visit time  $v$ , we can construct the bi-dimensional Euclidean space of the expected total number of tests (x-axis) and time delay in detecting progression (y-axis) for test schedules planned by varying  $\kappa$  in  $[0, 1]$ . An example of such a space is given in Figure 4.

[Figure 4 about here.]



The ideal schedule for  $j$ -th patient is the one in which only one test is conducted, at exactly the true time of progression  $T_j^*$ . In other words, the time delay will be zero. If we weigh the expected number of tests and time delay as equally important, then ~~the current visit time specific risk threshold  $\kappa^*(v)$  can be chosen as the threshold that~~ **minimizes Euclidean distance** between the ideal schedule, i.e., point  $(1, 0)$  and the set of points representing the different personalized schedules  $S_j^\kappa$  corresponding to various  $\kappa \in [0, 1]$ , i.e.,



$$\kappa^*(v) = \arg \min_{0 \leq \kappa \leq 1} \sqrt{\left[E\{\mathcal{N}_j(S_j^\kappa)\} - 1\right]^2 + \left[E\{\mathcal{D}_j(S_j^\kappa)\} - 0\right]^2}. \quad (4)$$

Additional clinical consequences of following a particular schedule, such as (quality-adjusted) life-years saved, can also be accommodated in (4). This requires first setting a point of optimality in a higher dimensional Euclidean space of such consequences, and then minimizing the Euclidean distance relative to this point of optimality.

An alternative approach is to **constrain one of the two dimensions**. For example, patients/doctors may not agree to more than a maximum number of planned future tests. **They may also be apprehensive** about having an expected time delay higher than a certain number of months. In such situations, the Euclidean distance in (4) can be minimized under constraints on the expected number of tests and/or expected time delay (Figure 4). An additional benefit of this approach is that it alleviates the issue of time delay and number of tests having different units of measurement Cook and Wong (1994).


#### 4. Demonstration of Personalized Schedules

To demonstrate the application of personalized schedules ~~on real patients~~  ~~return to the problem of scheduling biopsies in prostate cancer active surveillance study, PRIAS, described in Section 1.~~ The current PRIAS protocol for biopsies is fixed biopsies at year one, four, seven, and ten of follow-up, and every five years after that. Additional annual biopsies are scheduled if a patient's PSA doubling-time (Bokhorst et al., 2015) is high. The PSA is measured quarterly for the first two years, and semi-annually after that. The DRE is also measured semi-annually. ~~The dataset is summarized summary from Tomer et al. (2020) is also provided Web Appendix B.~~ 

The clinical data in PRIAS consists of longitudinal PSA (continuous: ng/mL) and DRE (binary: tumor palpable or not) measurements, patient age at baseline, history of biopsies, and interval-censored times of cancer progression. The event of interest is cancer progression. ~~We aim to utilize the model definition from a joint model fitted previously to the PRIAS dataset (Tomer et al., 2019), to further create personalized biopsy schedules in~~  ~~new PRIAS patients~~ 


##### 4.1 Joint Model Fitted to the PRIAS Dataset

In the joint model fitted to the PRIAS dataset, PSA was  $\log_2(\text{PSA} + 1)$  transformed and cancer progression was the event of interest (Web-Appendix B.3). For PSA, a linear mixed-effects sub-model, wherein PSA profiles are modeled non-linearly over follow-up using B-splines (De Boor, 1978) was utilized. For DRE, a logistic mixed-effects sub-model was utilized. To link the PSA and DRE longitudinal sub-models with the relative-risk sub-model for cancer progression, we three features of the longitudinal outcomes in the relative-risk sub-model were included. Specifically, the hazard of progression at time  $t$  depends on the fitted log-odds of having a DRE indicating a palpable tumor at time  $t$ , and the fitted instantaneous  $\log_2(\text{PSA}+1)$  value and (estimated) velocity at time  $t$ . ~~This model's parameters~~

were estimated under the Bayesian framework (Tomer et al., 2019) using the R package **JMbayes** (Rizopoulos, 2016). 

Due to currently limited follow-up period of PRIAS, the model was able to predict the cumulative-risk of progression only until year ten of follow-up. The cumulative-risk of progression at year ten was PRIAS is 50% (Web-Figure 1). The strongest predictor for progression in the model was  $\log_2(\text{PSA} + 1)$  velocity. Specifically, for an increase in fitted  $\log_2(\text{PSA} + 1)$  velocity from its first quartile -0.03 to the third quartile 0.15, the adjusted hazard ratio of progression was 1.6 (95%CI: 1.45–1.78). Detailed parameter estimates are in Web-Appendix B.4. Since personalized schedules are risk-based, their overall performance is dependent on the predictive accuracy and discrimination capacity of the fitted model. In this regard, the PRIAS based model’s discrimination measured via time-dependent area under the receiver operating characteristic curve (Rizopoulos, 2011) was moderate (between 0.61 and 0.68). The time-dependent mean absolute prediction error (Rizopoulos, 2011) was moderate to large (between 0.08 and 0.24) over follow-up (Web-Appendix B.6).

#### 4.2 Personalized Schedules for a Demonstration Patient

We utilized the joint model fitted to the PRIAS dataset to schedule biopsies in a demonstration PRIAS patient ( Figure 5), starting from his current visit at year five, until year ten of follow-up. This patient has not progressed until year 3.5, and hence even if he incurs a delay in detecting progression of up to three years, it may not lead to adverse outcomes (de Carvalho et al., 2017). Also, since his cumulative-risk of progression at year ten is only 18.8%, he is likely to progress slowly. Consequently, risk-based fewer biopsies are planned in risk-based personalized schedules than the widely used annual schedule (Panel B, Figure 5). In addition, in both personalized schedule based on a fixed risk threshold of 10% and automatically chosen risk threshold  $\kappa^*(v)$ , the expected delay in detecting progression is much less the aforementioned limit of three years (Panel D, Figure 5).

[Figure 5 about here.]

## 5. Simulation Study

Although we demonstrated personalized schedules for a real patient, we also intend to analyze and compare **personalized and fixed schedules** in a full cohort. Our criteria for comparison of schedules are the total number of invasive tests planned (burden), and the actual time delay in detecting progression (shorter is beneficial) for each schedule. ~~However,~~ due to the periodical nature of schedules, the actual time delay in detecting progression cannot be observed in real-world surveillance. Hence, instead, we compare personalized versus fixed schedules via an extensive simulated randomized clinical trial in which each hypothetical patient undergoes each schedule. To keep our simulation study realistic, we employ the prostate cancer active surveillance scenario. More specifically, our simulated population is manifested by the joint model fitted to the PRIAS cohort (Web-Appendix B.3).

### 5.1 Simulation Setup

From the simulation population, we first sample 500 datasets, each representing a hypothetical prostate cancer surveillance program with 1000 patients in it. We generate a true cancer progression time for each of the  $500 \times 1000$  patients and then sample a set of longitudinal DRE and PSA measurements at the same follow-up visit times as given in the PRIAS protocol. We then split each dataset into training (750 patients) and test (250 patients) parts, and generate a random and noninformative censoring time for the training patients. All test and training patients also observe Type-I censoring at year ten of follow-up (current study period of PRIAS). We next fit a joint model of the same specification as the model fitted to PRIAS (Web-Appendix B.3), to each of the 500 training datasets and retrieve MCMC samples from the 500 sets of the posterior distribution of the parameters. In each of the 500 hypothetical surveillance programs, we utilize the corresponding fitted joint models to obtain

the cumulative-risk of progression in each of the  $500 \times 250$  test patients. These cumulative-risk profiles are further used to create personalized biopsy schedules for the test patients. For each test patient, we conduct hypothetical biopsies using three personalized biopsy schedules. First using a fixed risk threshold of  $\kappa = 10\%$ . Second, an automatically chosen visit-specific threshold  $\kappa^*(v)$ . Third, an automatic threshold under the constraint that expected delay is less than 9 months (0.75 years)  $\kappa^*\{v \mid E(D) \leq 0.75\}$ . We also conduct biopsies according to the currently practiced PRIAS and annual schedules. Successive personalized biopsy decisions are made only on the standard PSA follow-up visits, utilizing clinical data accumulated only until the corresponding current visit time. We maintain a minimum recommended gap of one year between consecutive prostate biopsies (Bokhorst et al., 2015) as well. Biopsies are conducted until progression is detected, or the maximum follow-up period at year ten (horizon) is reached. The actual time delay in detecting progression is equal to the difference in time at which progression is detected and the actual (simulated) time of progression of a patient.

## 5.2 Results

Since the simulated cohorts are based on PRIAS, roughly only 50% of the patients progress in the ten year study period. While we are able to calculate the total number of biopsies scheduled in all  $500 \times 250$  test patients, but the time delay in detecting progression is available only for those patients who progress in ten years (*progressing*). Hence, we show the simulation results separately for *progressing* and *non-progressing* patients in Panel A, and Panel B of Figure 6, respectively.

For *progressing* patients (Panel A, Figure 6), the annual schedule leads to the maximum number of biopsies (Median 3, Inter-quartile range or IQR: 1–6). However, it also guarantees a maximum time delay of one year for all patients. The PRIAS protocol schedules much fewer biopsies (Median 1, IQR: 2–4), but also has a higher time delay (Median 0.74, IQR: 0.38–

1.00 years). The personalized schedule based on automatically chosen risk threshold  $\kappa^*(v)$  schedules fewer biopsies than PRIAS and has a delay (Median 0.86, IQR: 0.46–1.26 years) slightly higher than PRIAS. The mean delay for schedule  $\kappa^*\{v \mid E(D) \leq 0.75\}$  is equal to 0.61 years (Median 0.63, IQR: 0.32–0.88 years) and hence works as expected. Unless the patient progresses within the first year of prostate cancer active surveillance, a delay of up to three years may not increase the risk of adverse downstream outcomes in (Inoue et al., 2018; de Carvalho et al., 2017).

The patients who are at the most advantage with the personalized schedules are the *non-progressing* patients (Panel B, Figure 6). For all of these patients, the annual schedule leads to 10 (unnecessary) biopsies. The schedule of the PRIAS program schedules a median of 6 (IQR: 4–8) biopsies. In comparison, the schedule based on automatically chosen risk threshold  $\kappa^*(v)$  schedules a median of 6 (IQR: 6–7) biopsies, and schedule based on a fixed risk threshold of 10% schedules only median of 5 (IQR: 4–6) biopsies.

[Figure 6 about here.]

## 6. Discussion

In this paper, we presented a methodology to create personalized schedules for burdensome diagnostic *tests* utilized to detect disease *progression* in early-stage chronic non-communicable disease *surveillance*. For this purpose, we utilized the framework of joint models for time-to-event and longitudinal data. Our approach first combines a patient’s auxiliary longitudinal data (e.g., biomarkers) and results from previous invasive tests to estimate the patient-specific cumulative-risk of disease progression over his current and future follow-up time period. Then, using this risk profile, we schedule future invasive tests whenever the patient’s cumulative-risk of progression is predicted to be above a certain threshold. We select this risk threshold automatically in a personalized manner, by optimizing a utility function of

the patient-specific consequences of choosing a particular risk threshold based schedule. These consequences are, namely, the number of invasive tests (burden) for a particular schedule, and the expected time delay in detection of progression (shorter is beneficial) if that schedule is followed. Last, we calculate this expected time delay in a personalized manner for both personalized and fixed schedules to assist patients/doctors in making a more informed decision of choosing a test schedule.

The use of joint models gives our schedules certain advantages. First, joint models utilize individualized random-effects, making our schedules inherently personalized. Second, the patient-specific risk of progression employed by the proposed personalized schedules is estimated by utilizing all observed longitudinal and clinical data of a patient. In addition, the continuous longitudinal outcomes are not discretized, which is commonly a case in Markov Decision Process based (Alagoz et al., 2010; Steimle and Denton, 2017), and flowchart-based test schedules. Third, our schedules update automatically with more patient data over follow-up. Last, although this work concerns with the use of personalized schedules in disease surveillance, the methodology is generic for use under a screening setting as well.

Since our schedules are risk-based, we proposed a utility function to automate the choice of a risk threshold based schedule. The utility function that we proposed focused only on two aspects of a schedule, namely the burden and the benefit. In this regard, we chose the expected number of invasive tests in a schedule (burden) and time delay in detection of progression (less is beneficial) because they are easy to interpret and are critical in making the decision of an invasive test. We chose these two criteria because they also manifest financial and medical burden of tests, window of opportunity for curative treatment, and additional benefits of detecting disease early. Since we calculated both expected number of tests and time delay in a patient-specific manner for both personalized and fixed schedules, patients/doctors can compare and choose various risk-based and fixed schedules according to



their preferences for the expected burden-benefit ratio. Additional measures such as (quality-adjusted) life-years saved can also be easily added in our utility function.

We evaluated the efficacy of personalized schedules in a full cohort via a realistic simulation randomized clinical trial for prostate cancer active surveillance patients. We observed that the personalized schedule that used an automatically chosen risk threshold using (4) reduced unnecessary biopsies for patients who did not observe progression in the study period, compared to annual schedule. In contrast, in patients who ~~observed~~ progression, the personalized schedule with automatically chosen risk threshold scheduled fewer biopsies at the cost of having a slightly more time delay in detecting progression than the fixed schedules. However, this by no means is the limit of the performance of the personalized schedules. In general, personalized schedules employing models with higher predictive accuracy and discrimination capacity than the PRIAS based model, may lead to an even better balance between the number of tests and the time delay in detecting progression.

There are certain **limitations** of our work. First, in practice, most cohorts observe Type-I right censoring. Hence, the cumulative-risk profiles of patients and the calculation of expected time delay in detection of progression is only possible up to the time of Type-I censoring. This problem can only be resolved as more follow-up data become available over time. We proposed a joint model which assumes all events other than progression to be non-informative censoring. Alternative models that account for competing risks may lead to better results as they estimate absolute and not the cause-specific risk of progression. Upgrading is susceptible to inter-observer variation too. Models which account for this variation (Coley et al., 2017; Balasubramanian and Lagakos, 2003) will be interesting to investigate further.

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#### SUPPORTING INFORMATION

Web Appendices referenced in this paper are available in the file titled ‘supplementary.pdf’.

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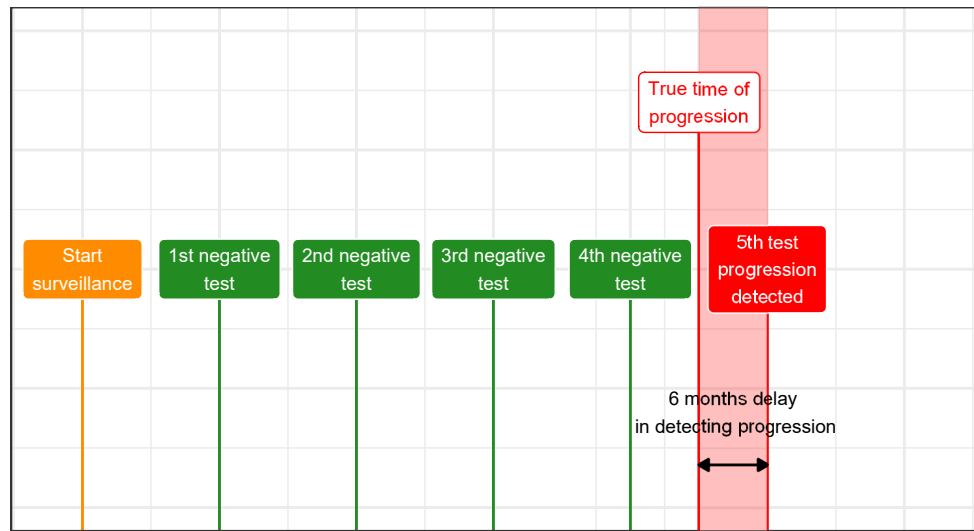
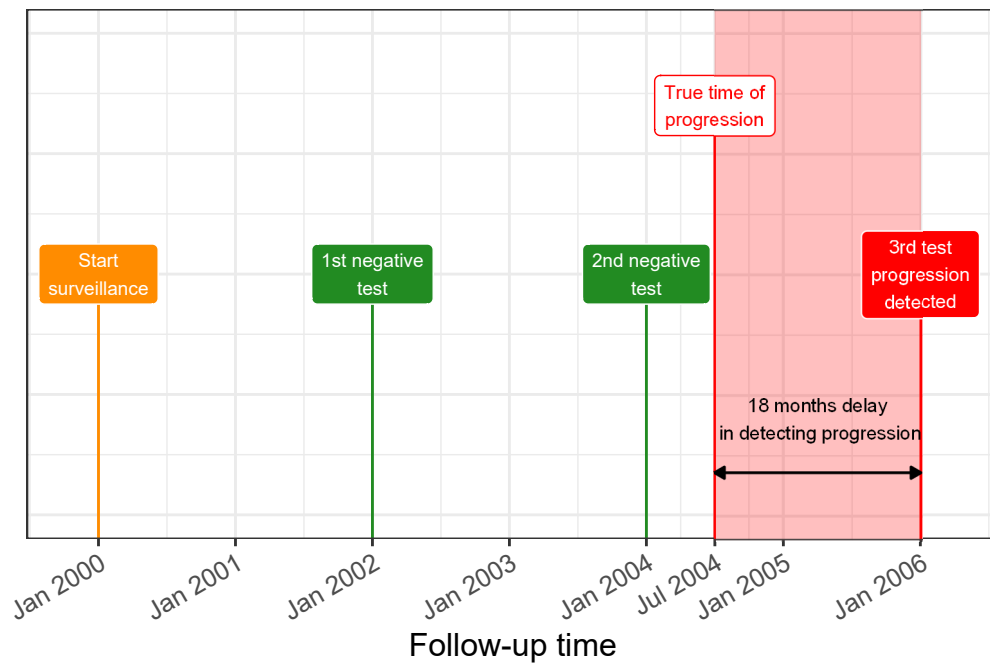
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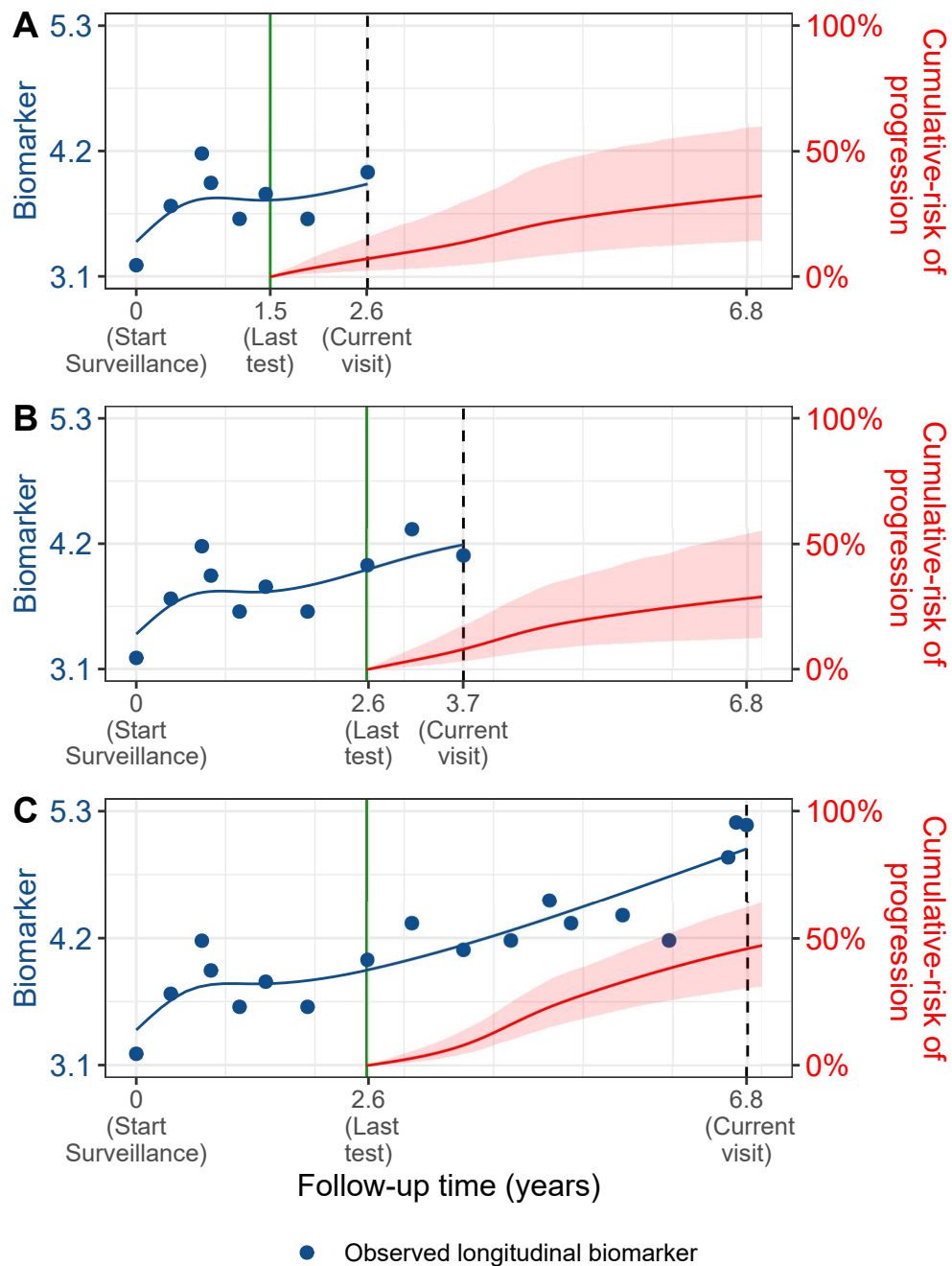
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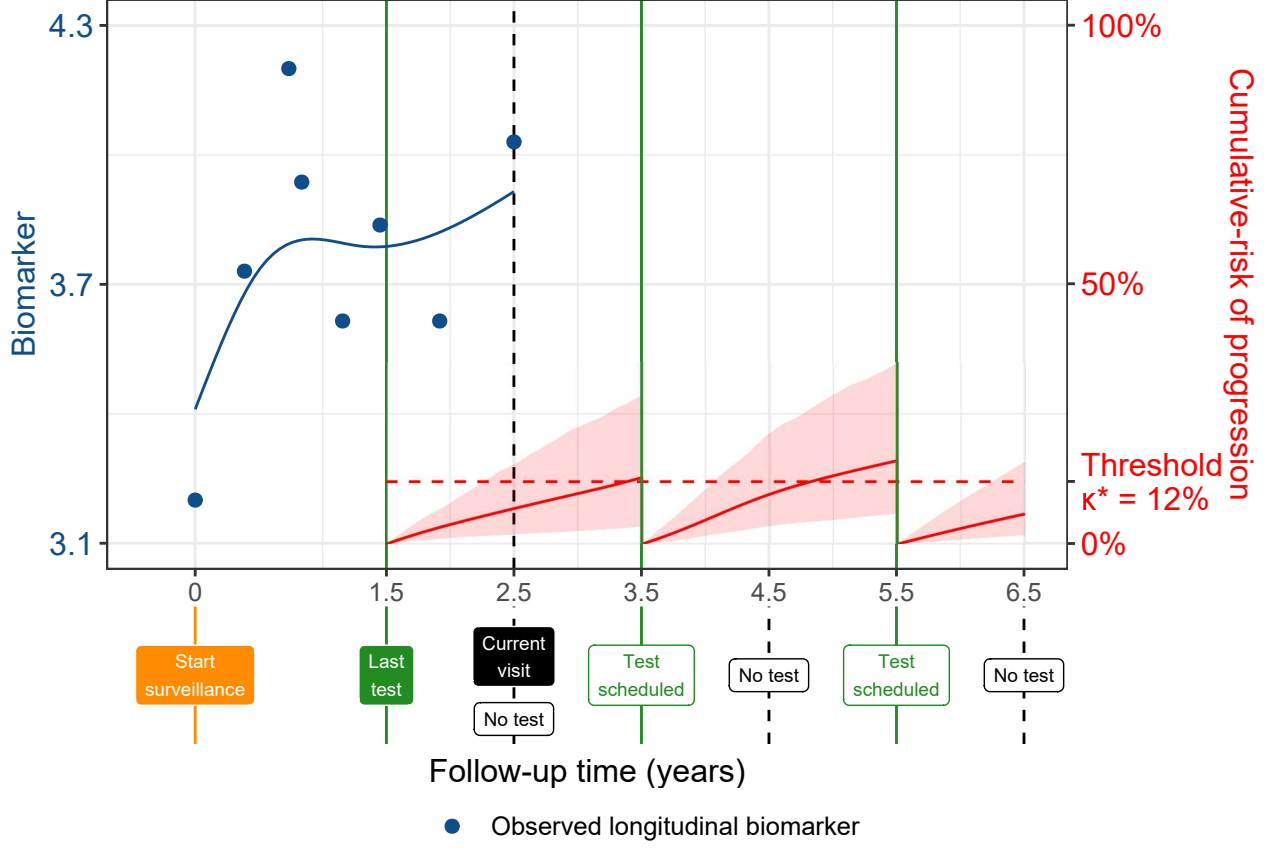
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**A Test every year****B Test every 2 years**

**Figure 1. Trade-off between the number of invasive tests and time delay in detecting progression (non-terminal event of interest):** The true time of progression for this patient July 2004. More frequent invasive tests in **Panel A** lead to a shorter time delay in detecting progression than less frequent invasive tests in **Panel B**. Since invasive tests are conducted periodically, the time of progression is observed as an interval. For example, between Jan 2004–Jan 2005 in **Panel A** and between Jan 2004–Jan 2006 in **Panel B**.

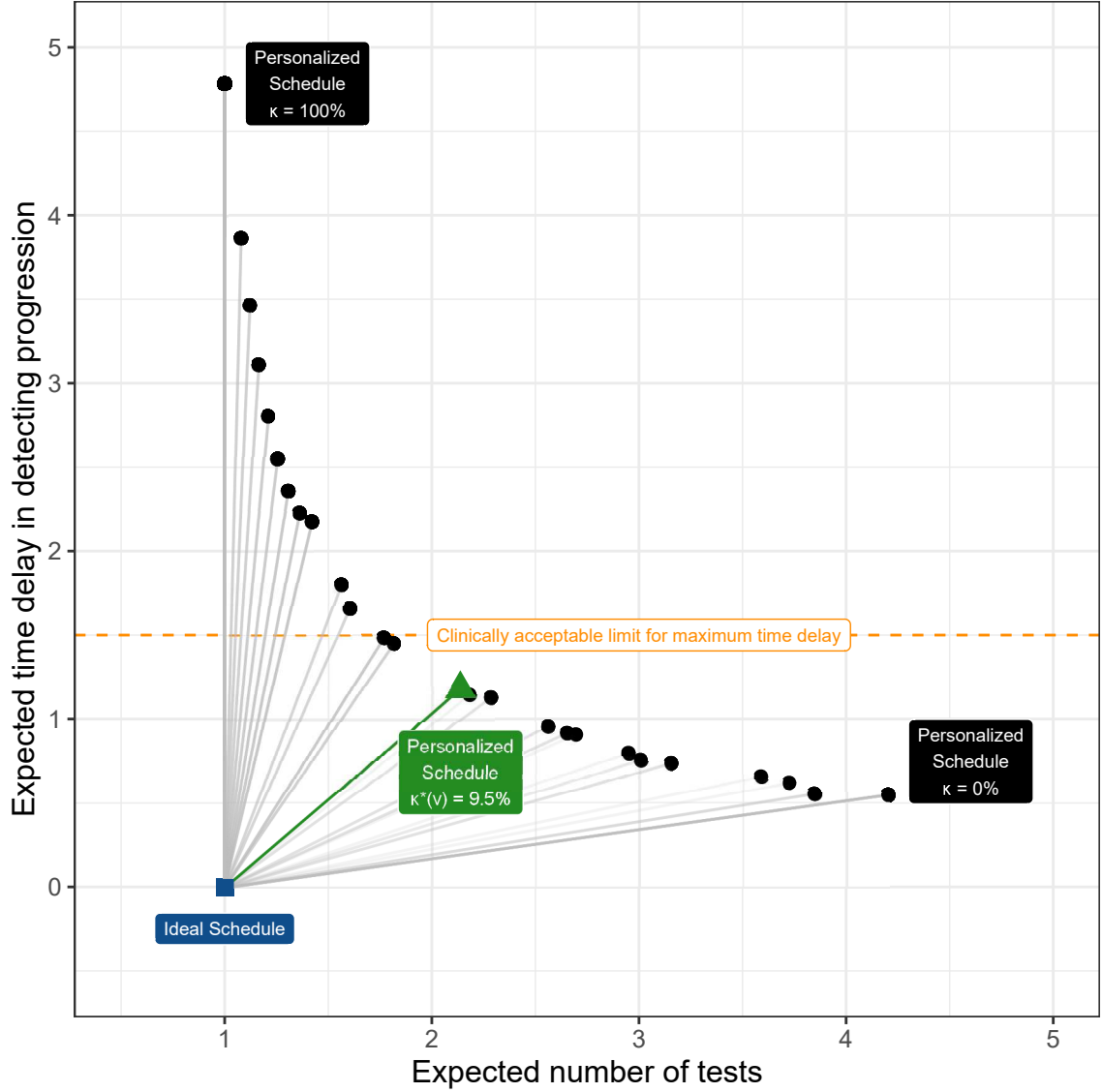


**Figure 2.** Cumulative-risk of progression updated dynamically over follow-up as more patient data is gathered. A single longitudinal outcome, namely, a continuous biomarker of disease progression, is used for illustration. **Panels A, B and C:** are ordered by the time of the current visit (dashed vertical black line) of a new patient. At each of these visits, we combine the accumulated longitudinal measurements (shown in blue), and last time of negative invasive test (solid vertical green line) to obtain the updated cumulative-risk profile (shown in red) of the patient. All values are illustrative.

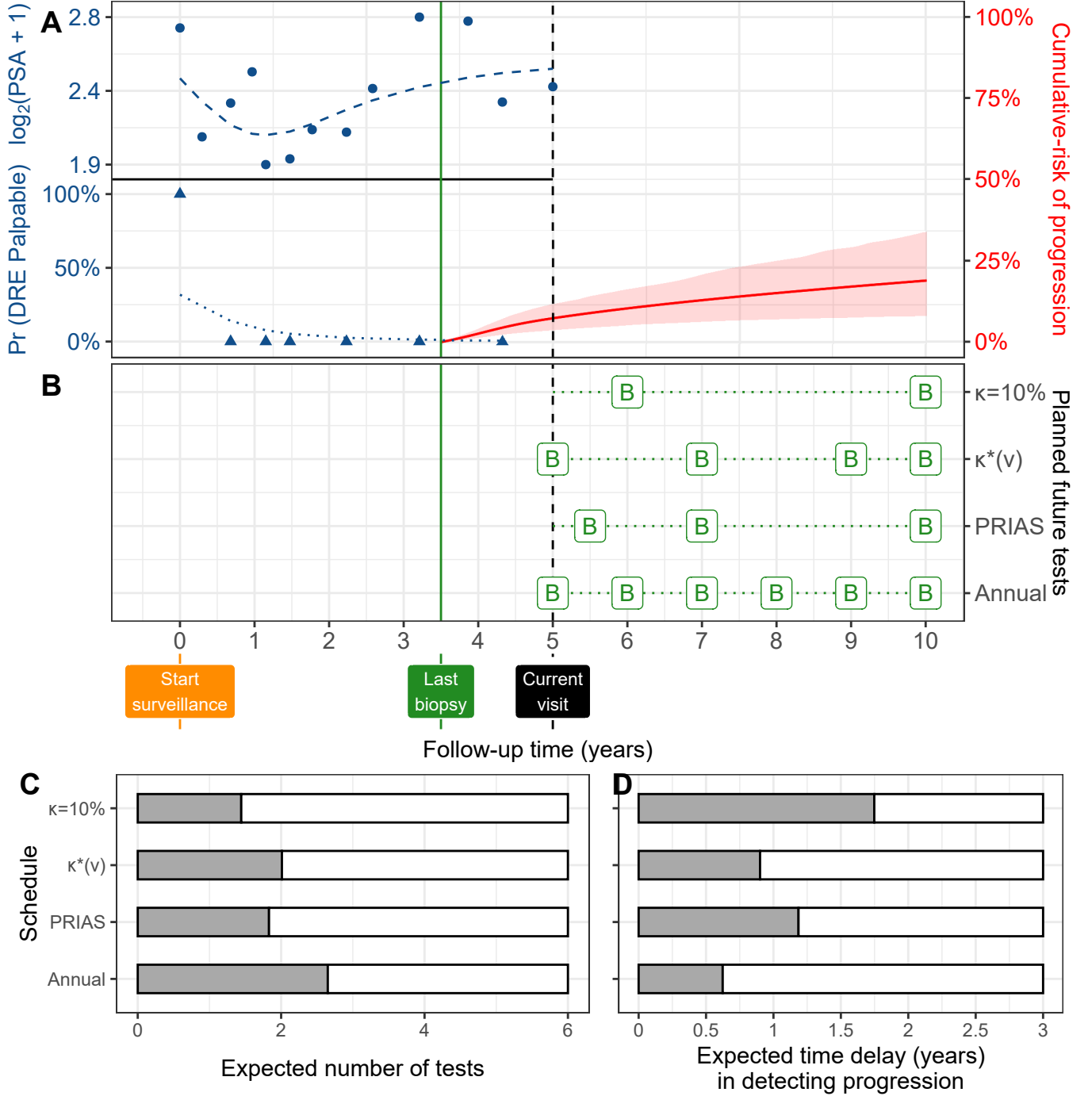


**Figure 3. Personalized Invasive Test Schedule Using Patient-specific Conditional Cumulative-risk of Progression.** A single longitudinal outcome, namely, a continuous biomarker (observed: blue dots, fitted: blue line) of disease progression is used for illustration. The last test on which progression was not observed was conducted at  $t = 1.5$  years. The current visit time of the patient is  $v = 2.5$  years. Decisions for invasive test need to be made at a gap of every one year starting from the current visit until a horizon of 6.5 years. That is,  $U = \{2.5, 3.5, 4.5, 5.5, 6.5\}$  years. Based on an example risk threshold of 12% ( $\kappa = 0.12$ ) the future test decisions at time points in  $U$  lead to a personalized schedule  $S_j^\kappa(U \mid t = 1.5, v = 2.5) = \{3.5, 5.5\}$  years. The conditional cumulative-risk profiles  $R_j(u_l \mid t_l, v)$  employed in (2) are shown with red line (confidence interval shaded). It is called ‘conditional’ because, for example, the second test at future time 5.5 years, is scheduled after accounting for the possibility that progression (true time  $T_j^*$ ) may not have occurred until the time of the previously scheduled test at time  $T_j^* > 3.5$  years. All values are illustrative.

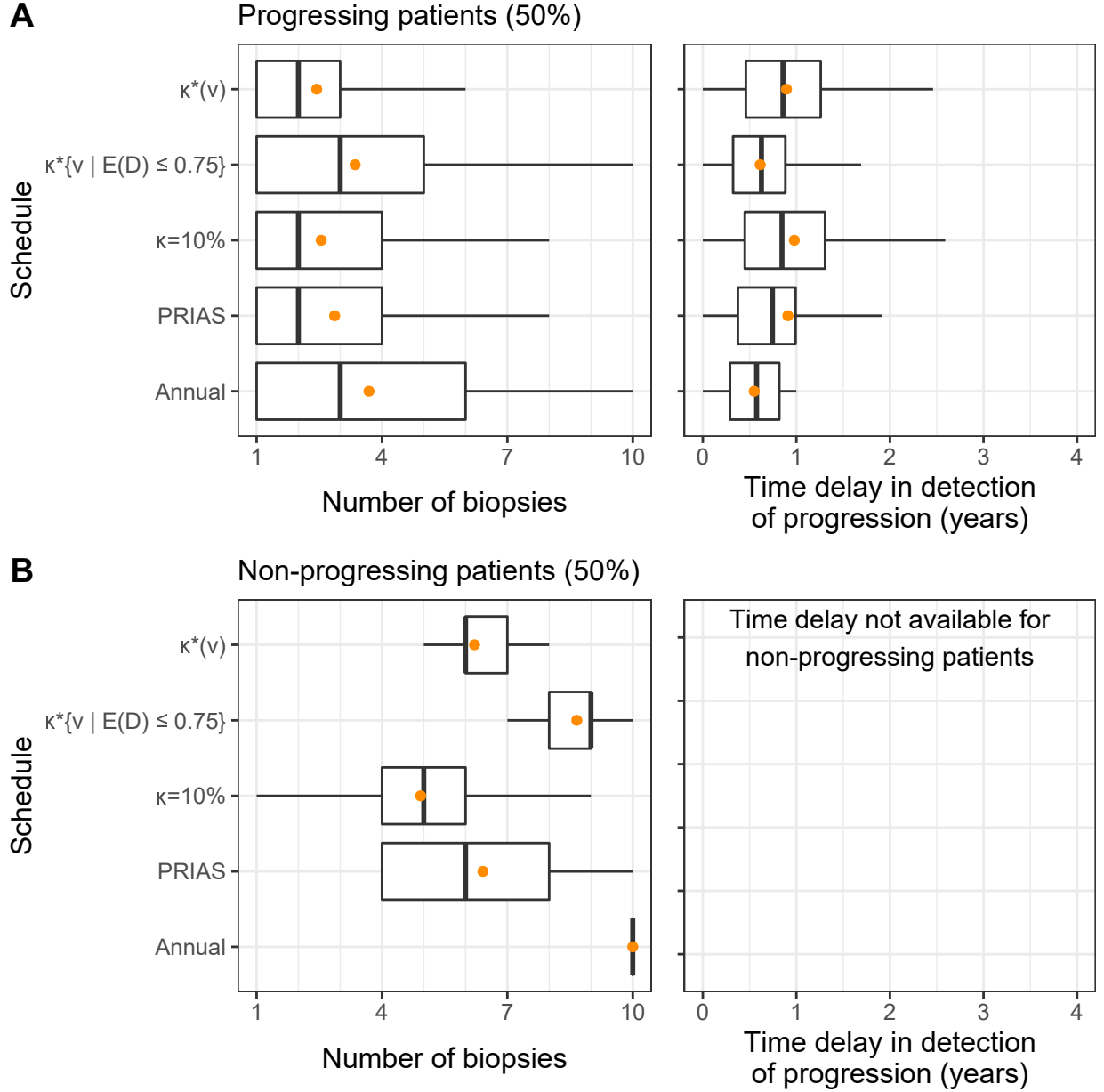




**Figure 4. Automatic choice of risk threshold  $0 \leq \kappa \leq 1$  using (4).** The ideal schedule of tests at point (1,0) is shown as a blue square. It plans exactly one invasive test at the true time of progression  $T_j^*$  of a patient and hence leads to a zero time delay in detecting progression. Personalized schedules based on a grid of thresholds chosen between  $0 \leq \kappa \leq 1$  are shown with black circles. Higher thresholds lead to fewer tests, but also higher expected time delay. We propose to choose the personalized schedule based on  $\kappa^*(v) = 9.5\%$  threshold (green triangle). This is because it has the least Euclidean distance (shown with a green line) to the ideal schedule. It is also possible to find the least distance under a certain clinically acceptable limit on time delay (orange dashed line), or number of tests.



**Figure 5. Illustration of personalized schedules for a demonstration PRIAS patient:** In **Panel A**: Time of last negative biopsy is year 3.5 (vertical green solid line). Longitudinal data: DRE (blue triangles) and PSA (blue circles). The current visit is year five (vertical black dashed line). The estimated cumulative-risk profile is shown with a solid red line (95% credible interval is shaded). It is 18.8% at year ten (horizon). In **Panel B**, we visualize different biopsy schedules, with a ‘B’ indicating a biopsy.  $\kappa = 10\%$  and  $\kappa^*(v)$  are personalized biopsy schedules using a fixed risk threshold of 10%, and automatically chosen threshold (4), respectively. PRIAS and Annual denote the PRIAS biopsy schedule (paragraph 2 of Section 4) and annual biopsy schedule. **Panel C,D**: For all schedules we calculate the expected number of tests and expected time delay in detecting progression if the patient progresses before year ten. Since a recommended minimum gap of one year is maintained between biopsies, maximum possible number of tests are six. A delay in detecting progression of up to three years may not lead to adverse outcomes (de Carvalho et al., 2017).



**Figure 6.** Boxplot showing variation in the number of biopsies, and the time delay in the detection of cancer progression for various biopsy schedules. Mean is indicated by the orange circle. Time delay (years) is calculated as (time of positive biopsy - the true time of cancer progression). Biopsies are conducted until cancer progression is detected. **Panel A:** results for simulated patients who obtained cancer progression in the ten year study period (*progressing*). **Panel B:** results for simulated patients who did not obtain cancer progression in the ten year study period (*non-progressing*). Types of schedules:  $\kappa = 10\%$  and  $\kappa^*(v)$  schedules a biopsy if the cumulative-risk of cancer progression at a visit is more than 10%, and an automatically chosen threshold (4), respectively. Schedule  $\kappa^*\{v \mid E(D) \leq 0.75\}$  is similar to  $\kappa^*(v)$  except that the euclidean distance in (4) is minimized under the constraint that expected delay in detecting progression is at most 9 months (0.75 years). Annual corresponds to a schedule of yearly biopsies, and PRIAS corresponds to biopsies as per PRIAS protocol (Section 4).