

# Survival Analysis using Neural Models

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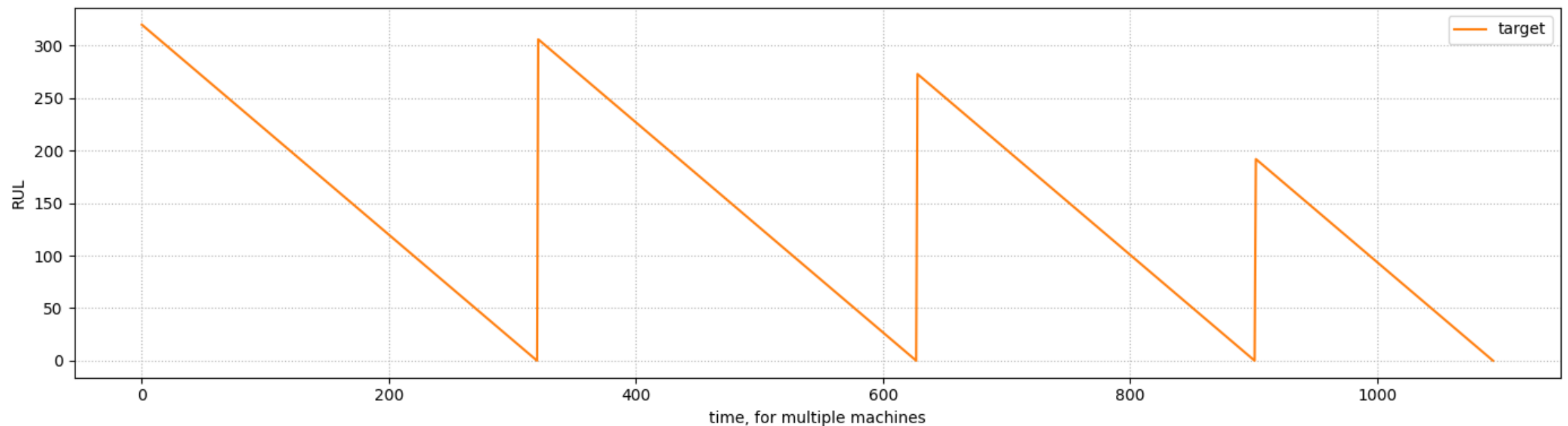


# RUL Estimation, Again

For our RUL estimation problem, we tried **two approaches**

The **first** consisted in using a regressor to estimate this kind of function:

```
In [2]: stop = 1095  
util.plot_rul(target=tr['rul'][:stop], figsize=figsize, xlabel='time, for multiple machines', y]
```

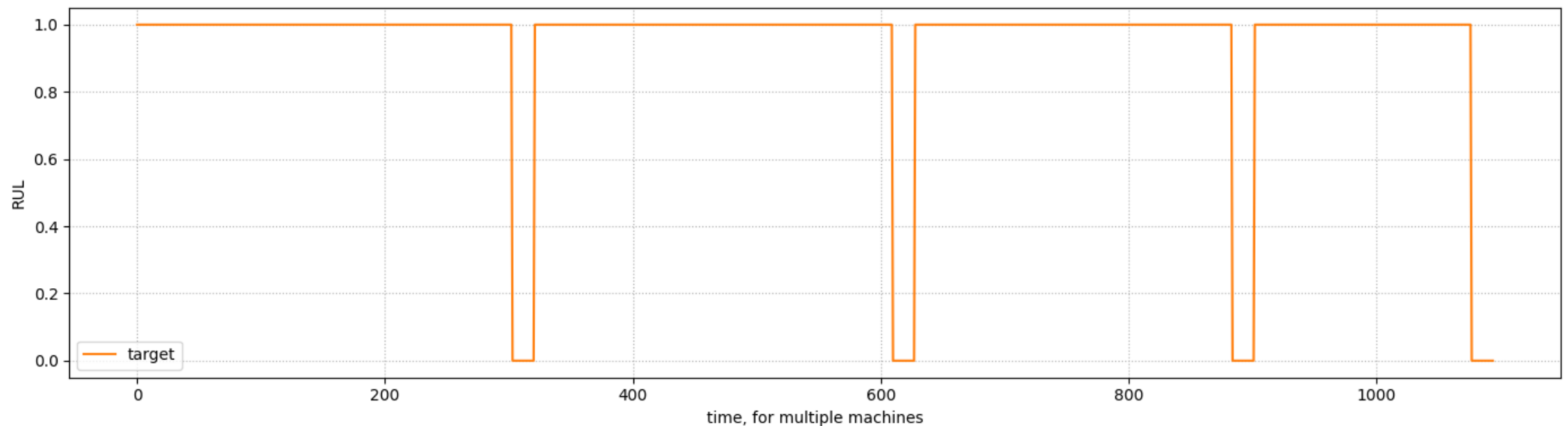


# RUL Estimation, Again

For our RUL estimation problem, we tried **two approaches**

The **second** consisted in using a classifier to estimate this kind of function:

```
In [3]: stop = 1095  
util.plot_rul(target=(tr['rul'][:stop] >= 18), figsize=figsize, xlabel='time, for multiple machi
```



# Limitations

**Both approaches worked quite well on our dataset**

...But there was a price to pay

**Can you tell which one?**



# Limitations

**Both approaches worked quite well on our dataset**

...But there was a price to pay

**Can you tell which one?**

- We managed to obtain good maintenance policies
- ...But **no well-grounded RUL estimate**

**There are a few reasons**

- Failures are inherently stochastic
  - ...And we are treating them as deterministic phenomena
- We built our estimators without any underlying analysis



...So the results are difficult to **motivate** and to **interpret**

# Back to the Drawing Board

**Here's what the correct approach should be:**

- We start by defining a **probabilistic model**
- We use **ML to approximate** key components of such model
- We use the model + the approximators to make **probabilistic predictions**

**This approach can be significantly more challenging**

...But it comes with several benefits:

- You have both predictions **and confidence**
- You exploit a degree of **domain knowledge**
- You get a **more interpretable** model
- If you choose to **ignore** an element (e.g. because it is too difficult to model)
- ...At least you **know** that you have done so



## (Conditional) Survival Analysis

**We are interested in the "survival time" of an entity**

We can start by modeling that as a single random variable  $T$  with unknown distribution

$$T \sim P(T)$$

- $T$  (with support in  $\mathbb{R}^+$ ) represents the survival time

**To be specific, we want  $T$  to be **remaining** survival time**

...With respect to time  $t$  when we perform the estimation. Formally:

$$T \sim P(T \mid t)$$

- Now the distribution is conditioned on  $t$  (which we can access)



# (Conditional) Survival Analysis

## Survival depends on additional factors

E.g. on how the lifestyle of a person, or on how industrial equipment is used

- We can model these factor as additional random variables
- We can distinguish between behavior in the past  $X_{\leq t}$  and the future  $X_{> t}$

**Formally, we have:**

$$T \sim P(T \mid X_{\leq t}, t, X_{> t})$$

For now we focus on capturing the elements that affect the estimate

- We not not care (yet) about the fact that we can access them
- The idea is to focus on one problem at a time





## (Conditional) Survival Analysis

...But of course whether a quantity can be accessed or not does matter

In particular, future behavior cannot be accessed at estimation time

- Intuitively, future behavior affects the estimate as noise
- Formally, we can average out its effect

This operation is called **marginalization** and leads to:

$$T \sim \mathbb{E}_{X_{>t}} \left[ P(T \mid X_{\leq t}, t, X_{>t}) \right]$$

This is a good model for the distribution we actually care about

- The "sawtooth like" target that we used earlier for RUL regression
- ....Corresponds to samples from this distribution



In other words, we are saying our target was correct!

**So, why did we get strange results in the RUL  
lecture?**



## Looking Back to Our Model

**In the RUL lecture we trained a regressor**

...With the current parameters/sensors as input and an MSE loss

- Meaning we were implicitly assuming this probabilistic model:

$$T \sim \mathcal{N}(\mu(X_t), \sigma)$$

- $\mathcal{N}$  denotes the Normal distribution,  $\mu(\cdot)$  represents our old regressor



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**Now, compare it with our new probabilistic model:**

$$T \sim \mathbb{E}_{X_{>t}} [P(T \mid X_{\leq t}, t, X_{>t})]$$

- Let's try to spot together any major difference



# Implicit Assumptions

We made several implicit assumptions:

$$T \sim \mathcal{N}(\mu(X_t), \sigma) \quad \text{vs} \quad T \sim \mathbb{E}_{X_{>t}} [P(T \mid X_{\leq t}, t, X_{>t})]$$



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- ...And thankfully this is easy to fix



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We assumed a Normal distribution with fixed variance

- It's unclear how to relax the normality assumption

  ...But we know we can fix the variance this using a neuro-probabilistic model!



# About Time

Let's fix one mistake by adding **time as an input**

In our dataset, time corresponds to the "cycle" field

```
In [5]: # Identify parameter and sensor columns
dt_in = list(data.columns[3:-1])

# Standardize parameters and sensors
trmean = tr[dt_in].mean()
trstd = tr[dt_in].std().replace(to_replace=0, value=1) # handle static fields
ts_s = ts.copy()
ts_s[dt_in] = (ts_s[dt_in] - trmean) / trstd
tr_s = tr.copy()
tr_s[dt_in] = (tr_s[dt_in] - trmean) / trstd

# Normalize RUL and time (cycle)
trmaxrul = tr['rul'].max()
ts_s['cycle'] = ts_s['cycle'] / trmaxrul
tr_s['cycle'] = tr_s['cycle'] / trmaxrul
ts_s['rul'] = ts_s['rul'] / trmaxrul
tr_s['rul'] = tr_s['rul'] / trmaxrul

# Add time (cycle) to the input columns
dt_in = dt_in + ['cycle']
```



## Estimated Variance

Then we can make our ML model capable of **estimating variance**

In particular, we can use a neuro-probabilistic ML model

- The underlying probabilistic model is:

$$T \sim \mathcal{N}(\mu(X_t, t), \sigma(X_t, t))$$

In practice:

- We use conventional ML model (a network) to estimate  $\mu$  and  $\sigma$
- ...Then we feed both parameters to a `DistributionLambda` layer

**Our model will be able to learn how  $\sigma$  depends on the input**

- This will be more challenging, but also more flexible
- ...And it will provide us confidence intervals



# Building a Neuro-Probabilistic Model

Code to build the model can found in the `util` module

```
def build_nn_normal_model(input_shape, hidden, stddev_guess=1):
    model_in = keras.Input(shape=input_shape, dtype='float32')
    x = model_in
    for h in hidden:
        x = layers.Dense(h, activation='relu')(x)
    mu_logsigma = layers.Dense(2, activation='linear')(x)
    lf = lambda t: tfp.distributions.Normal(loc=t[:, :1], scale=tf.math.exp(t[:, 1:]))
    model_out = tfp.layers.DistributionLambda(lf)(mu_logsigma)
    model = keras.Model(model_in, model_out)
    return model
```

- Note the way the input tensor `t` is split in the `lambda` function
- That is needed to obtain the correct tensor shapes (columns)



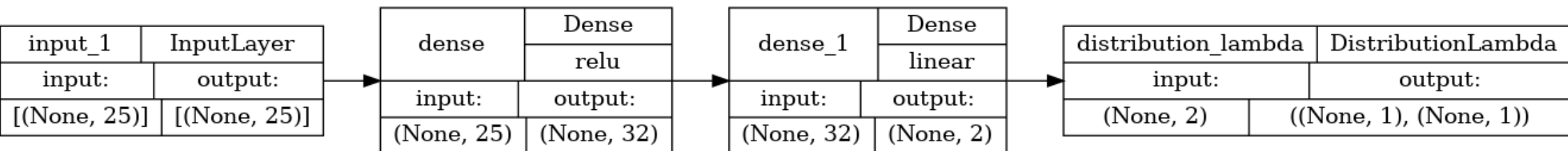
# Building a Neuro-Probabilistic Model

## Let's build a simple neuro-probabilistic model

```
In [6]: tr_rul_std = tr_s['rul'].std()
nnp = util.build_nn_normal_model(input_shape=(len(dt_in), ), hidden=[32], stddev_guess=tr_rul_std)
util.plot_nn_model(nnp)
```

2022-11-29 10:02:28.796823: I tensorflow/core/platform/cpu\_feature\_guard.cc:193] This TensorFlow binary is optimized with oneAPI Deep Neural Network Library (oneDNN) to use the following CPU instructions in performance-critical operations: AVX2 FMA  
To enable them in other operations, rebuild TensorFlow with the appropriate compiler flags.

Out [6]:



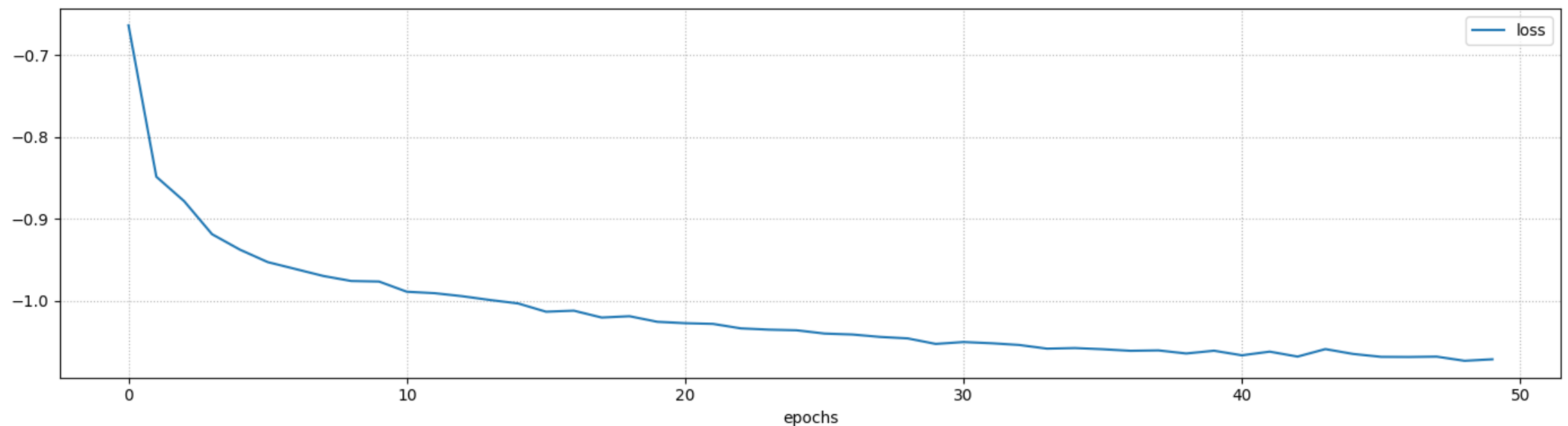
- There is a single hidden layer
- As a guess for  $\sigma$ , we provide the standard deviations over the training set



# Training the Neuro-Probabilistic Model

We can train the model as in our previous example

```
In [7]: negloglikelihood = lambda y_true, dist: -dist.log_prob(y_true)
nnp = util.build_nn_normal_model(input_shape=(len(dt_in), ), hidden=[32], stddev_guess=tr_rul_stddev)
history = util.train_nn_model(nnp, tr_s[dt_in], tr_s['rul'], loss=negloglikelihood, epochs=50,
                             util.plot_training_history(history, figsize=figsize))
```



Final loss: -1.0716 (training)



# Evaluation

## We care about the estimated distributions (not about sampling)

...Therefore we call the model rather than using the `predict` method

```
In [8]: nn_pred_ts = nnp(tr_s[dt_in].values)
nn_pred_ts
```

```
Out[8]: <tfp.distributions._TensorCoercible 'tensor_coercible' batch_shape=[45385, 1] event_shape=[] dtype=float32>
```

## From the distribution objects we can obtain means and standard deviations

```
In [9]: np_pred_ts_mean = nn_pred_ts.mean().numpy().ravel() * trmaxrul
np_pred_ts_std = nn_pred_ts.stddev().numpy().ravel() * trmaxrul
```

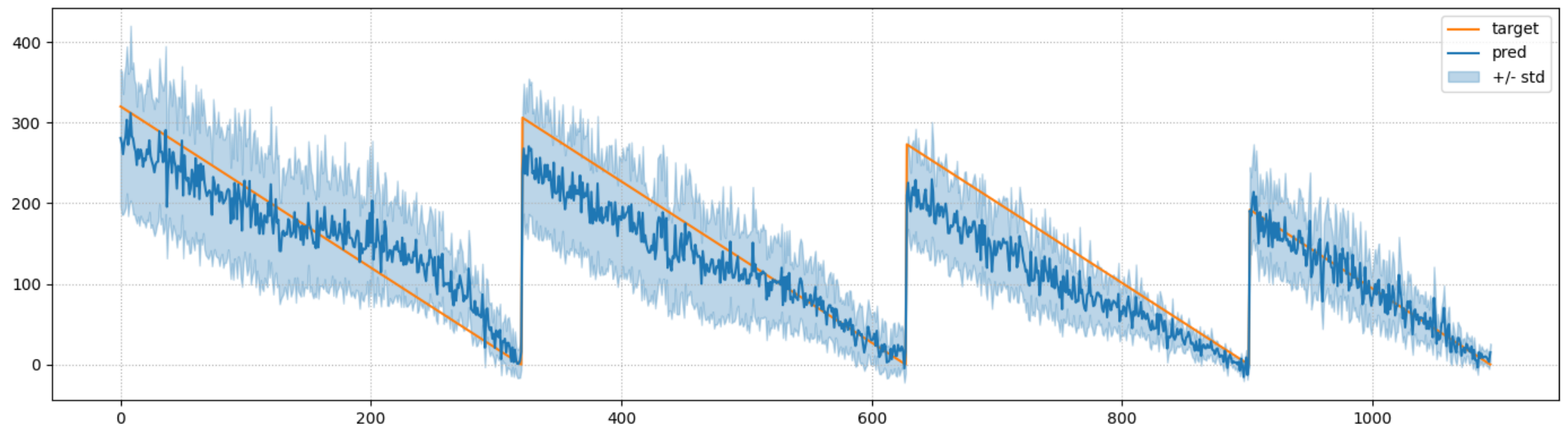
- For sake of keeping it short, we will just inspect the predictions
- ...Rather than making a full evaluation

 That said, we could do it (and the results would be similar to the old ones)

# Evaluation

Let's inspect the predictions on a portion of the test set

```
In [10]: stop = 1095  
util.plot_rul(target=tr_s['rul'].iloc[:stop]*trmaxrul, pred=np_pred_ts_mean[:stop],  
             stddev=np_pred_ts_std[:stop], figsize=figsize)
```



■ The initial plateaus in the predictions have disappeared

■ ...And the true RUL is typically within  $1\sigma$  from the predicted mean

# Neuro-probabilistic Models vs Sample Weights

The approach we have seen works already very well

- We get a predicted mean (as usual)
- ...But also an input-dependent standard deviation

**But can't we do the same with sample weights?**





# Neuro-probabilistic Models vs Sample Weights

**The approach we have seen works already very well**

- We get a predicted mean (as usual)
- ...But also an input-dependent standard deviation

**But can't we do the same with sample weights?**

**Yes, but it's not the same**

- Sample weights allow use to control the standard deviation with an MSE loss
- ...But we need to pre-compute them using another model (or assumption)

They cannot be learned in an end-to-end fashion!



# Open Issues

## **But what if we are not confident about using a Normal?**

We could build a histogram from the target values

- ...But that would not be a conditional distribution
- ...And what if it yields something strange (e.g. a multi-modal distribution)?



## Open Issues

### **But what if we are not confident about using a Normal?**

We could build a histogram from the target values

- ...But that would not be a conditional distribution
- ...And what if it yields something strange (e.g. a multi-modal distribution)?

### **And what if the RUL depends strongly on when defects arise?**

- Then, in the early part of each run
- ...We might be accounting too much for what happened in the future

In practice, we risk overfitting (unless we have **a lot** of runs)



# Survival Function

We could study the distribution of  $T$  via its **survival function**

The survival function of a variable  $T$  is defined as:

$$S(t) = P(T > t)$$

I.e. it the probability that the entity "survives" at least until time  $t$

■ It is the complement of the cumulative probability function  $F(t) = P(T \leq t)$



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■ It is the complement of the cumulative probability function  $F(t) = P(T \leq t)$

**We can account for conditioning factors**

...And if we do it with  $\mathcal{S}$ , we only care about past behavior

$$S(t, X_{\leq t}) = P(T > t \mid X_{\leq t})$$

■ This means it cannot account for the future

■ But also that it cannot overfit due to poor marginalization

## ...And Hazard Function

If we assume **discrete time**, then  $S$  can be **factorized**

$$S(t, X_{\leq t}) = (1 - \lambda(t, X_t))(1 - \lambda(t-1, X_{t-1})) \dots$$

Where  $\lambda$  is called **hazard function**

**The hazard function is a conditional probability**

...That of not making one more step, at time  $t$ . Formally:

- $\lambda(t, X_t)$  is the probability of **not surviving** at time  $t$
- ...Given that the entity **has survived** until time  $t-1$ . I.e.:

$$\lambda(t, X_t) = P(T > t \mid T \geq t-1, X_t)$$



## Our Plan

**We will attempt to train an estimator  $\lambda(t, X_t, \theta)$  for the hazard function**

- This requires **no assumption on the distribution** (besides that of using  $\mathcal{S}$ )
- It does **not risk** overfitting due to **poor marginalization**
- And it makes sense even if we **do not observe a "death" event (censoring)**

As a side effect, we also **cannot account for future behavior**

**Additionally, it is not immediate to use  $\lambda$  to obtain a RUL estimate**

...But we can use it to **approximate** the chance of surviving  **$n$**  steps from now

- In practice, we can approximately compute the conditional survival:

$$S(t + n)/S(t) = P(T > t + n \mid T \geq t - 1)$$

- For many practical applications, this is enough



# Training a Hazard Estimator

**We still need to define how to train our  $\lambda$  estimator**

...But at this point, we know enough to model the **probability of a survival event**

- Say the  $k$ -th experiment in our dataset ends at time  $e_k$
- Then the corresponding probability according to our estimator is:

$$\lambda(e_k, \hat{x}_{e_k}, \theta) \prod_{t=1}^{e_k-1} (1 - \lambda(t, \hat{x}_{kt}, \theta))$$

This is the probability of:

- Surviving all time steps from  $1$  to  $e_k - 1$
- Not surviving at time  $e_k$
- $\hat{x}_{kt}$  is the available input data for experiment  $k$  at time  $t$





# Training a Hazard Estimator

We can now formulate a likelihood maximization problem

Assuming we have  $m$  experiments, we get:

$$\operatorname{argmax}_{\theta} \prod_{k=1}^m \lambda(e_k, \hat{x}_{e_k}, \theta) \prod_{t=1}^{e_k-1} (1 - \lambda(t, \hat{x}_{kt}, \theta))$$

- Let  $\hat{d}_{kt} = 1$  iff  $t = e_k$ , i.e. if the experiment ends at time  $k$
- ...And let  $\hat{d}_{kt} = 0$  otherwise. Then we can rewrite the problem as:

$$\operatorname{argmax}_{\theta} \prod_{k=1}^m \prod_{t=1}^{e_k} \hat{d}_{kt} \lambda(e_k, \hat{x}_{e_k}, \theta) + (1 - \hat{d}_{kt})(1 - \lambda(t, \hat{x}_{kt}, \theta))$$



# Training a Hazard Estimator

Finally, with a log transformation and a sign switch we get:

$$\operatorname{argmin}_{\theta} - \sum_{k=1}^m \sum_{t=1}^{e_k} \hat{d}_{kt} \log \lambda(e_k, \hat{x}_{e_k}, \theta) + (1 - \hat{d}_{kt}) \log(1 - \lambda(t, \hat{x}_{kt}, \theta))$$

This is a (binary) **crossentropy minimization** problem!

- We just need to consider all samples in our dataset individually
- Then attach to them a class given by  $\hat{d}_{kt}$
- ...And finally we can train a classifier

**This is almost precisely what we did in our classification approach**

- But now we know exactly how to define the classes



# Classes and Models

## Let's start by defining the classes

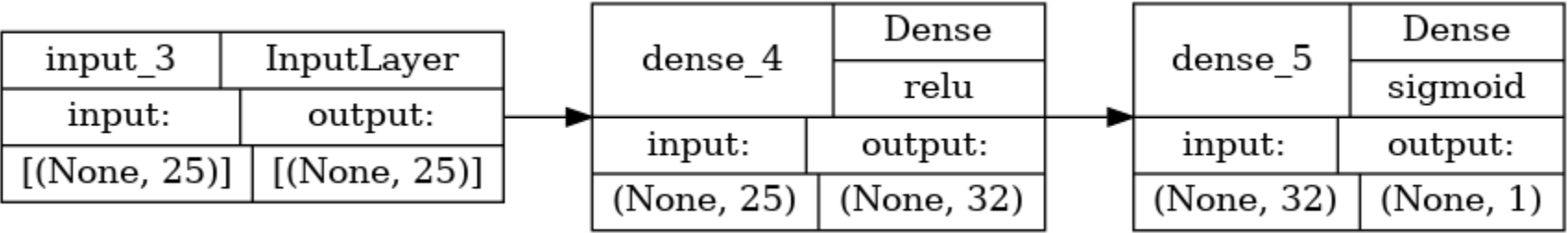
We check when the RUL is 0 (this the same as  $t = e_k$ )

```
In [11]: tr_lbl = (tr['rul'] == 0)
         ts_lbl = (ts['rul'] == 0)
```

Then we can build a (usual) classification model:

```
In [12]: nn1 = util.build_nn_model(input_shape=(len(dt_in), ), output_shape=1, hidden=[32], output_activation='sigmoid')
         util.plot_nn_model(nn1)
```

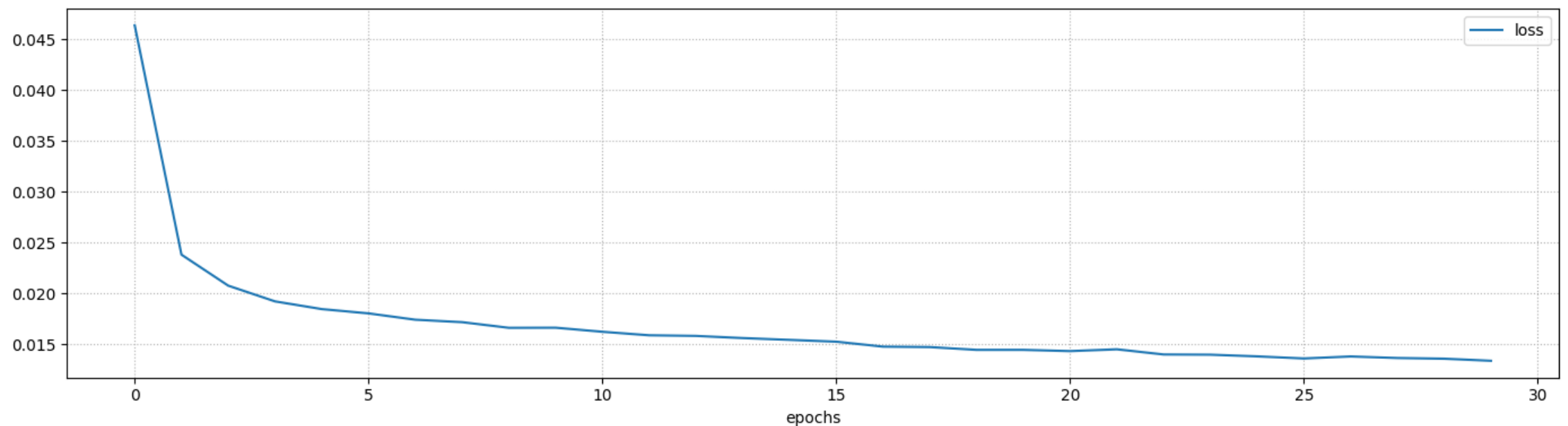
Out[12]:



# Training the Hazard Estimator

We train the hazard estimator as any other classifier

```
In [13]: nn1 = util.build_nn_model(input_shape=(len(dt_in), ), output_shape=1, hidden=[32], output_activation='sigmoid')
history = util.train_nn_model(nn1, tr_s[dt_in], tr_lbl, loss='binary_crossentropy', epochs=30,
                             verbose=0, patience=10, batch_size=32, validation_split=0.0)
util.plot_training_history(history, figsize=figsize)
```



Final loss: 0.0134 (training)

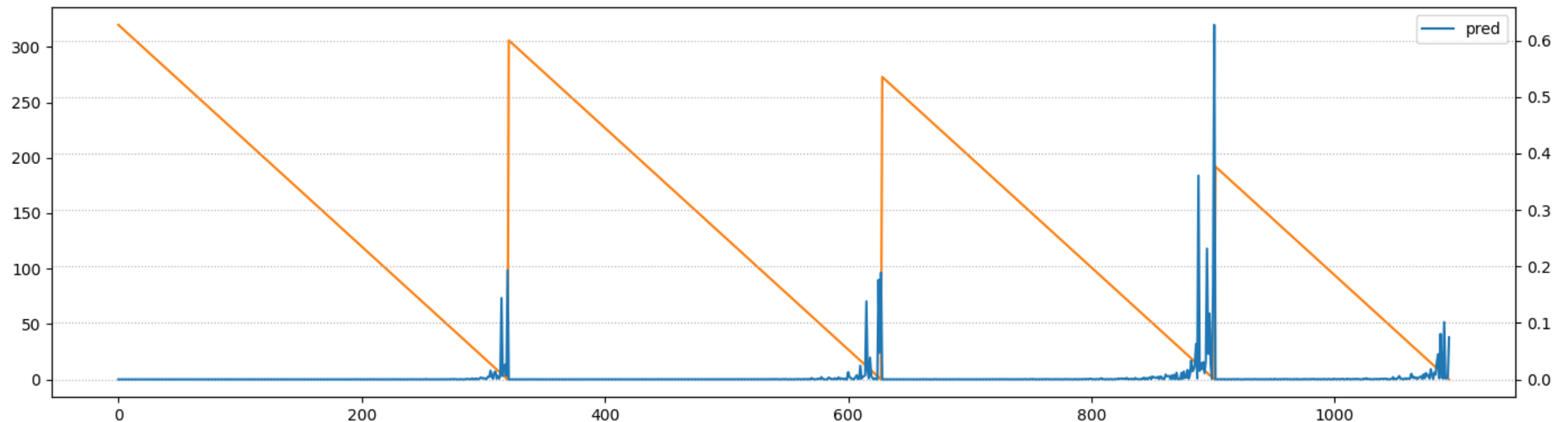


# Inspecting Hazards

We will start our evaluation by inspecting the hazard values

First for (part of) the training set:

```
In [14]: tr_pred = nnl.predict(tr_s[dt_in], verbose=0).ravel()  
stop = 1095  
util.plot_rul(pred=tr_pred[:stop], target=tr['rul'][:stop], same_scale=False, figsize=figsize)
```

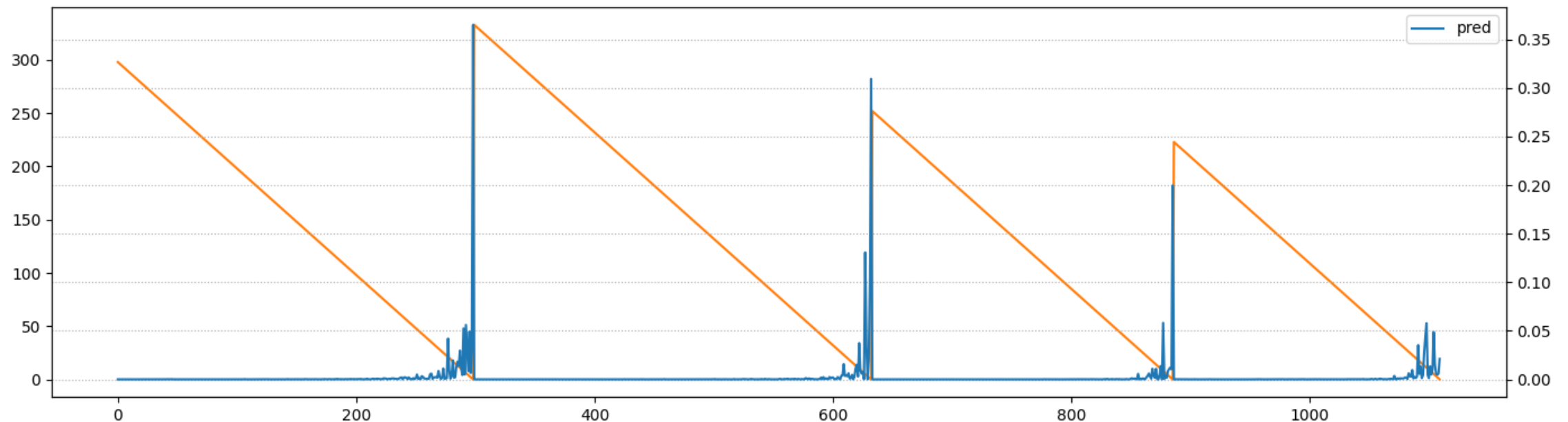


# Inspecting Hazards

We will start our evaluation by inspecting the hazard values

...And here for (part of) the **test set**:

```
In [15]: ts_pred = nnl.predict(ts_s[dt_in], verbose=0).ravel()  
stop = 1110  
util.plot_rul(pred=ts_pred[:stop], target=ts['rul'][:stop], same_scale=False, figsize=figsize)
```



## Beyond Simple Hazards

**These are hazard values, i.e. they refer to single steps**

- They could be used directly to formulate a maintenance policy
- To achieve that, we would just need to optimize a threshold

**...But it is more interesting to stick to our plan:**

We wish to compute the probability of being still up in  $n$  steps

$$S(t + n)/S(t) = \prod_{h=0}^n (1 - \lambda(t + h, X_{t+h}))$$

By using our estimator (for a run  $k$ ) we get:

$$S(t + n)/S(t) \simeq \prod_{h=0}^n (1 - \lambda(t + h, \hat{x}_{k,t+h}, \theta))$$



## Beyond Simple Hazards

The formula requires access to **future values** of the  $X_t$  variable

We cannot access those in real life, so we'll use an **approximation**:

$$S(t + n)/S(t) \simeq \prod_{h=0}^n (1 - \lambda(t + h, \hat{x}_{kt}, \theta))$$

- We keep the **sample values**  $\hat{x}_{kt}$  **fixed** (e.g. parameters & sensors)
- ...And we just **change the value of time**

**This trick has obvious limitations, however:**

- On a short horizon (small  $n$ ), the error is typically limited
- It allows us to investigate the impact of time on the hazard  $\lambda$

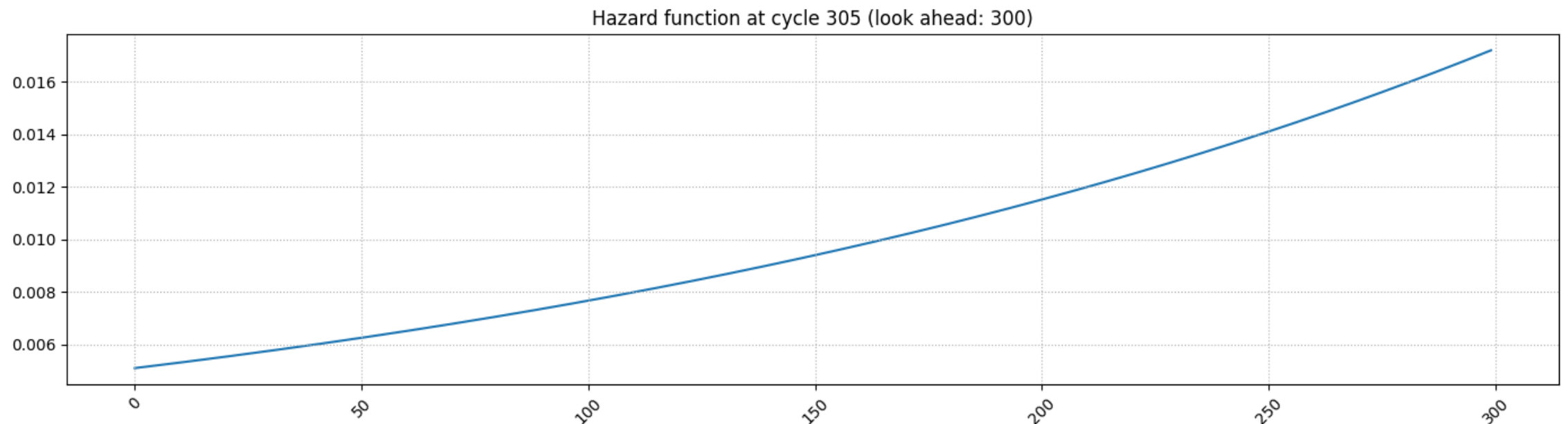




# Approximate Future Hazard

Let's check this approximate future hazard for one of our test runs

```
In [17]: ref_sample = tr_s.iloc[304]
look_ahead = 300
hazard = util.predict_cf(nnl, ref_sample[dt_in], columns='cycle',
                        values=ref_sample['cycle'] + np.arange(look_ahead)/trmaxrul)
util.plot_series(hazard, figsize=figsize, title=f'Hazard function at cycle {ref_sample["cycle"]}',
```

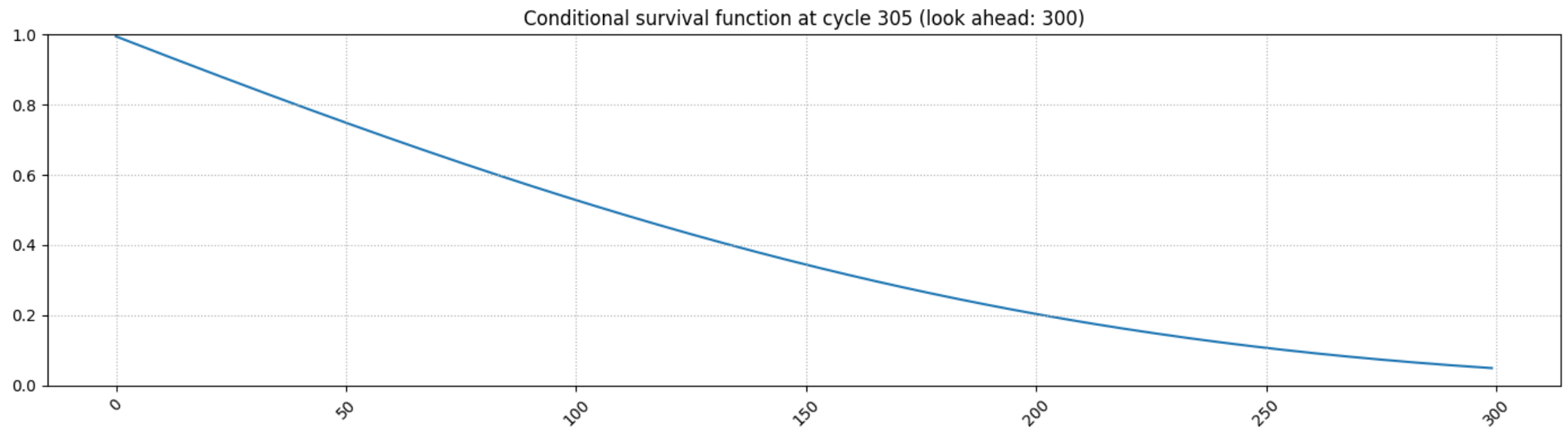


■ The model has learned that time has a super-linear effect on  $\lambda$

# Approximate Conditional Survival

We can use the approximate hazard to estimate conditional survival

```
In [18]: survival = pd.Series(data=np.cumprod(1-hazard))  
util.plot_series(survival, figsize=figsize, ylim=(0,1),  
                 title=f'Conditional survival function at cycle {ref_sample["cycle"]}*trmaxrul:.0f')
```



The chance of being still running is smaller even in a few tens of steps



# Approximate Conditional Survival

At deployment time, we could continuously compute conditional survival

...Over a fixed look ahead window (e.g. 30 steps)

■ Let's do it for a single experiment from our dataset:

```
In [19]: ref_run = tr_s[tr_s['machine'] == tr_s.iloc[0]['machine']]
look_up_window = np.arange(30)/trmaxrul
rolling_survival = util.rolling_survival_cmapss(hazard_model=nnl, data=ref_run[dt_in], look_up_v
rolling_survival.columns = [f'S(t+{h})/S(t)' for h in range(30)]
rolling_survival.head()
```

Out[19]:

	S(t+0)/S(t)	S(t+1)/S(t)	S(t+2)/S(t)	S(t+3)/S(t)	S(t+4)/S(t)	S(t+5)/S(t)	S(t+6)/S(t)	S(t+7)/S(t)	S(t+8)/S(t)	S(t+9)/S(t)	...	S(t+20)/S(t)	S(t)
0	0.999998	0.999996	0.999994	0.999992	0.999990	0.999988	0.999986	0.999984	0.999982	0.999980	...	0.999957	0.
1	0.999999	0.999998	0.999997	0.999996	0.999995	0.999994	0.999993	0.999992	0.999992	0.999991	...	0.999980	0.
2	0.999997	0.999995	0.999992	0.999989	0.999987	0.999984	0.999981	0.999979	0.999976	0.999973	...	0.999943	0.
3	0.999998	0.999995	0.999993	0.999990	0.999988	0.999986	0.999983	0.999981	0.999979	0.999976	...	0.999949	0.
4	0.999981	0.999962	0.999943	0.999925	0.999906	0.999886	0.999867	0.999848	0.999829	0.999810	...	0.999593	0.

5 rows × 30 columns

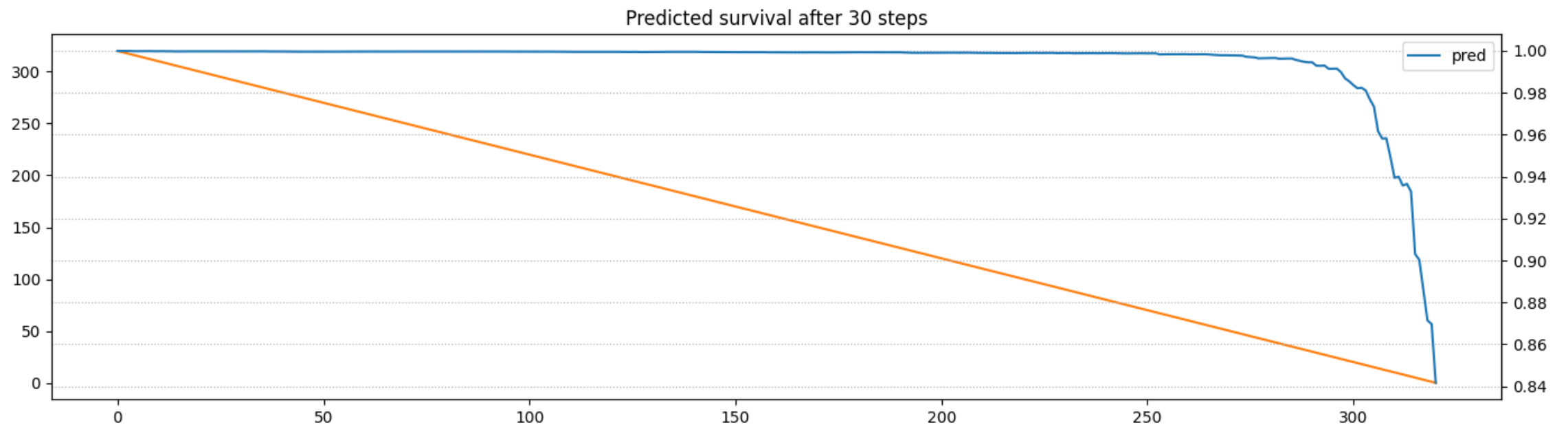
■ Each column contains the conditional survival  $h$  steps away



# Approximate Conditional Survival

Here's a plot over time (after some smoothing)

```
In [20]: rolling_survival_last = rolling_survival[rolling_survival.columns[-1]].ewm(30).mean()  
util.plot_rul(pred=rolling_survival_last[:stop], target=ref_run['rul']*trmaxrul, same_scale=False,  
             figsize=figsize, title='Predicted survival after 30 steps')
```



■ Remember that this is a stochastic phenomenon

■ So even a chance of 90% is quite dangerous to take!

# Hindsight

**This whole lecture block was about probabilistic models**

- The techniques we covered are interesting per-se
  - ...And way more useful in practice than you might think
- ...But what the core message I hope you glimpsed is another



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**Machine Learning models are **not inflexible** tools**

- If you spot a limit, or a piece of information you can use
- ...And you know what you are doing

**Then you can **dramatically change** their behavior!**

