

# Challenge Data 2025 : Overall Survival Prediction of Patients with Myeloid Leukemia

## Winning solution

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<https://github.com/arthurdrk/QRT-Challenge-2025>



ChAllengeData  
By MathA

**GUSTAVE**  
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# Context

This year's challenge was about a subtype of **blood cancer** called myeloid leukemia.

- Accumulation of abnormal immature myeloid cells
- The bone marrow produces dysfunctional blood cells

## Goal of the Challenge : Predict risk disease

The risk is measured through the **overall survival** of patients, i.e., the duration of survival from the diagnosis of the blood cancer to the time of death or last follow-up.

# Data Overview

Data is divided in two parts : **Clinical Data** and **Molecular Data**

Very large dataset :

- **3,323** patients in train set
- **1,193** patients in test set

	ID	CENTER	BM_BLAST	WBC	ANC	MONOCYTES	HB	PLT	CYTOGENETICS
0	P132697	MSK	14.0	2.8	0.2		0.7	7.6	119.0 46,xy,del(20)(q12)[2]/46,xy[18]
1	P132698	MSK	1.0	7.4	2.4		0.1	11.6	42.0 46,xx
2	P116889	MSK	15.0	3.7	2.1		0.1	14.2	81.0 46,xy,t(3;3)(q25;q27)[8]/46,xy[12]
3	P132699	MSK	1.0	3.9	1.9		0.1	8.9	77.0 46,xy,del(3)(q26q27)[15]/46,xy[5]
4	P132700	MSK	6.0	128.0	9.7		0.9	11.1	195.0 46,xx,t(3;9)(p13;q22)[10]/46,xx[10]

Figure 1 – Head of clinical train set

	ID	CHR	START	END	REF	ALT	GENE	PROTEIN_CHANGE	EFFECT	VAF	DEPTH
0	P100000	11	119149248.0	119149248.0	G	A	CBL	p.C419Y	non_synonymous_codon	0.0830	1308.0
1	P100000	5	131822301.0	131822301.0	G	T	IRF1	p.Y164*	stop_gained	0.0220	532.0
2	P100000	3	77694060.0	77694060.0	G	C	ROBO2	p.?	splice_site_variant	0.4100	876.0
3	P100000	4	106164917.0	106164917.0	G	T	TET2	p.R1262L	non_synonymous_codon	0.4300	826.0
4	P100000	2	25468147.0	25468163.0	ACGAAGAGGGGGTGTC	A	DNMT3A	p.E505fs*141	frameshift_variant	0.0898	942.0

Figure 2 – Head of molecular train set

# Clinical Data

**Each patient is associated with a unique identifier and detailed clinical information :**

- ID : unique identifier per patient
- CENTER : clinical center
- BM\_BLAST : bone marrow blasts in % (blasts are abnormal blood cells)
- WBC : white blood cell count in Giga/L
- ANC : absolute Neutrophil count in Giga/L
- MONOCYTES : monocyte count in Giga/L
- HB : hemoglobin in g/dL
- PLT : platelet count in Giga/L
- CYTOGENETICS : description of the karyotype observed in blood cells, measured by a cytogeneticist

# Molecular Data

**One line per patient per somatic mutation :**

- ID : Unique identifier per patient
- CHR\_START\_END : Position of the mutation on the human genome
- REF\_ALT : Reference and alternate (mutant) nucleotide
- GENE : Affected gene
- PROTEIN\_CHANGE : Consequence of the mutation on the protein expressed by the gene
- EFFECT : Broad categorization of the mutation consequence on the gene
- VAF : Variant Allele Fraction (proportion of cells carrying the deleterious mutation)
- DEPTH : Coverage (total number of reads at the locus)

# Target & Metric

The goal of the challenge was to predict Overall Survival (OS).

Two outcomes : `OS_YEARS` (time) and `OS_STATUS` (event).

Metric : IPCW-Concordance Index

To take censoring into account, we use an *Inverse Probability of Censoring Weighted* (IPCW) version of the C-index, truncated at  $\tau = 7$  years :

$$\hat{C}_\tau = \frac{\sum_{i=1}^n \sum_{j=1}^n \Delta_i \hat{G}(X_i)^{-2} \mathbf{1}\{X_i < X_j, X_i < \tau\} \mathbf{1}\{\hat{\beta}' Z_i > \hat{\beta}' Z_j\}}{\sum_{i=1}^n \sum_{j=1}^n \Delta_i \hat{G}(X_i)^{-2} \mathbf{1}\{X_i < X_j, X_i < \tau\}}$$

- $X_i$  : follow-up time (`OS_YEARS`)
- $\Delta_i$  : event indicator (`OS_STATUS`)
- $\hat{G}(X_i)$  : survival function of the censoring distribution
- $\hat{\beta}' Z_i$  : predicted risk score
- $\tau = 7$  years : the loss is truncated at 7 years

# Data vizualisation

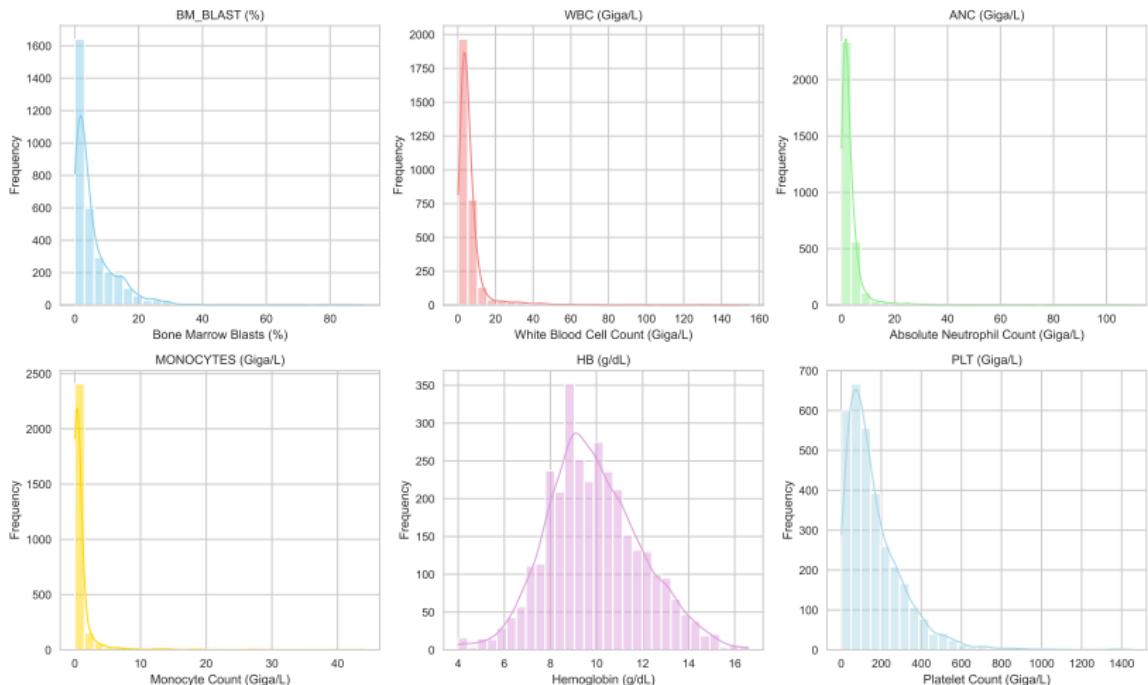


Figure 3 – Clinical variables distributions

# Data vizualisation

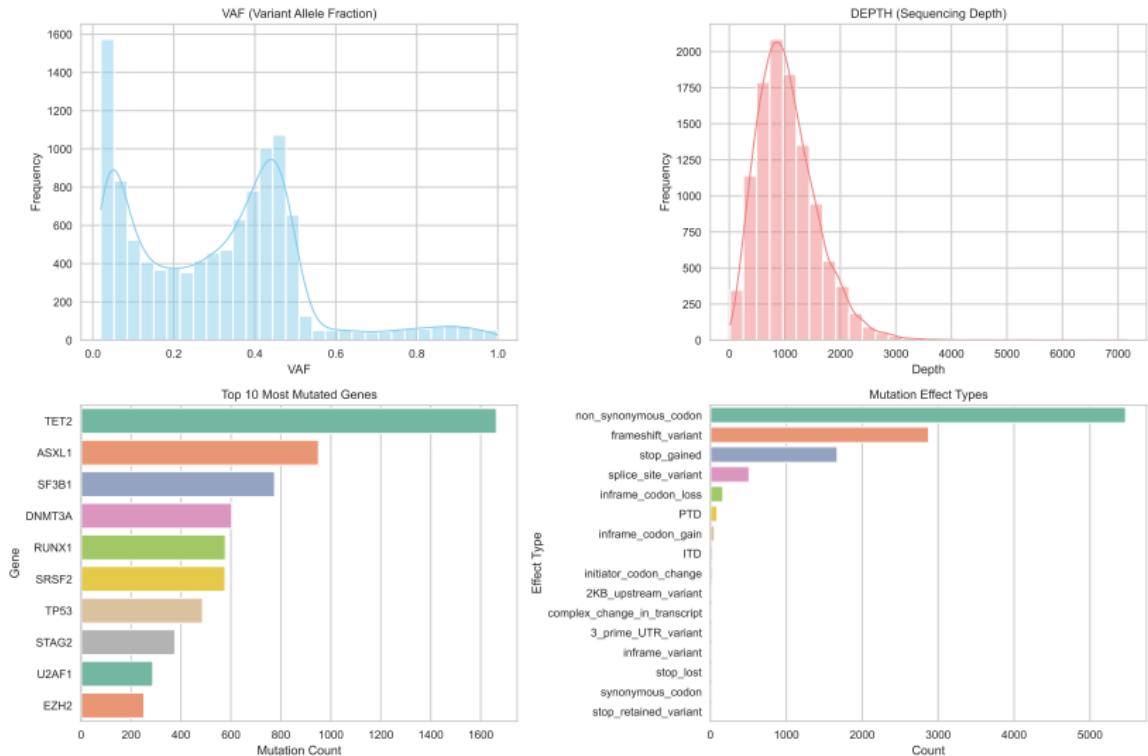


Figure 4 – Molecular variables distributions

# Data Preprocessing

- Missing clinical values imputed using optimized XGBoost models (trained on the training set and applied to validation data)
- Continuous variables scaled using RobustScaler (median and IQR) to reduce the influence of outliers
- Log(1+p) transformation applied to highly skewed variables to stabilize variance and reduce asymmetry

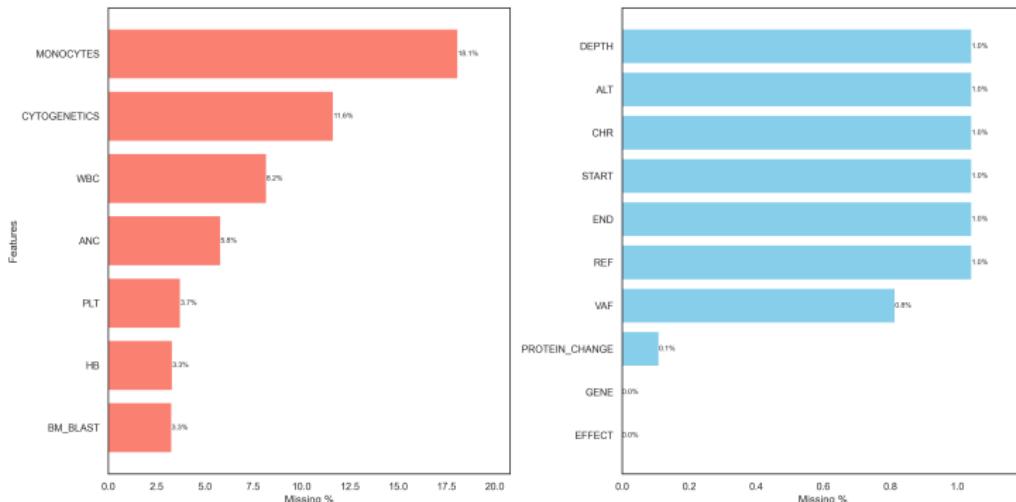


Figure 5 – Missing values in Clinical train and Molecular train

# Feature engineering

## Overview

- **2017 European LeukemiaNet (ELN)** : cytogenetic abnormalities and gene mutations are the most important determinants of prognosis in acute myeloid leukemia (Döhner et al., Blood, 2017).
- **Cytogenetics** : description of the karyotype observed in the patients' leukemic blood cells, reported using the ISCN (International System for Human Cytogenomic Nomenclature).

A karyotype can be :

- **normal**, e.g.  $46,XX$  (female) or  $46,XY$  (male), meaning 23 normal pairs of chromosomes,
- **abnormal**, e.g. loss of chromosome 7 (-7, monosomy 7), which is typically associated with higher-risk disease.

**Example** :  $46,XY,-7$  denotes a male karyotype with monosomy 7.

- **Gene mutations** : for each patient we also have the list of mutated genes together with a description of each mutation.

# Feature Engineering

ISCN mapping

## 1. Global Abnormality Load

- Any abnormal clone
- Total number of events
- Number of chromosomes affected
- Hypodiploidy / hyperdiploidy
- Baseline chromosome count

## 2. Clinically-Relevant Lesions

- $-5$ , del(5q),  $-7$ , del(7q)
- +8
- CBF / APL rearrangements
- inv(3), t(6;9), t(9;22), 17p abnormalities

## 3. Risk Synthesis (ELN-like)

- Monosomal karyotype
- Complex karyotype
- ELN-like cytogenetic risk class
- Binary adverse / non-adverse flag

## 4. Clonality Structure

- Total metaphases analysed
- Largest clone size
- Proportion abnormal metaphases
- Severity of the worst clone

*ISCN cytogenetic descriptions are mapped into a structured set of prognostic features for survival modelling.*

# Feature engineering

Added prognostic value of cytogenetics

## Setup

- Models :
  - ① Clinical + Molecular only
  - ② Clinical + Molecular + Cytogenetics
- Cox elastic-net, fully nested CV (5-fold outer, 3-fold inner)

## Performance (outer CV mean $\pm$ SD)

Metric	No cytogenetics	With cytogenetics
C-index	$0.741 \pm 0.004$	$0.742 \pm 0.004$
IBS	$0.161 \pm 0.009$	$0.161 \pm 0.009$
AUC (1 year)	$0.795 \pm 0.010$	$0.796 \pm 0.010$

## Interpretation

- Cytogenetics provide a *small but consistent* improvement
- Gains are stable across folds (nested CV  $\rightarrow$  low overfitting risk)
- Directionally aligned across all metrics (C-index, IBS, AUC)

# Feature engineering

## Gene Survival Analysis – Summary

### Global statistics

- 124 genes analyzed
- 27 significant genes ( $\text{FDR} < 0.05$ )
- 21 significant genes ( $\text{Bonferroni} < 0.05$ )
- 26 higher-risk genes ( $\text{HR} > 1$ )
- 1 protective gene ( $\text{HR} < 1$ )

Gene	HR [95% CI]	FDR	Effect
TP53	2.74 [2.41–3.13]	$4.91 \times 10^{-49}$	Higher risk
RUNX1	2.14 [1.89–2.43]	$5.19 \times 10^{-31}$	Higher risk
ASXL1	1.67 [1.50–1.85]	$2.18 \times 10^{-20}$	Higher risk
STAG2	1.96 [1.69–2.28]	$2.33 \times 10^{-17}$	Higher risk
SF3B1	0.64 [0.56–0.72]	$1.12 \times 10^{-11}$	Protective

### Methods

- Log-Rank test (comparison of survival curves)
- Univariate Cox model (Hazard Ratios)
- Benjamini-Hochberg FDR correction
- Bootstrap (200 iterations) for stability assessment

# Feature Engineering & Model Strategy

## Extracting Signal from High-Dimensional Genomic Data

### 1. High-Dimensional Input & Filtering

Representing patient  $i$  as a binary sparse vector :  $\mathbf{x}_i \in \{0, 1\}^p$

- **Noise Reduction** : Retain genes with prevalence  $\in [1\%, 99\%]$ .
- **Rationale** : Eliminates "uninformative constants" to maximize the **signal-to-noise ratio**.

### 2. Survival Modeling : The Cox Framework

Modeling the **Hazard Rate** to quantify death risk over time.

- **Flexibility** : Semi-parametric (no baseline hazard assumption).
- **Censoring** : Robust handling of non-uniform follow-up periods.

### Objective : Molecular Risk Score

Consolidate the sparse mutational landscape into a single, continuous metric to forecast survival and stratify risk.

# The Predictive Engine : Cox Framework

## Quantifying Mutational Impact on Survival

### Model Specification

For patient  $i$ , the instantaneous risk of death (Hazard) is modeled as :

$$h(t \mid \mathbf{x}_i) = h_0(t) \exp(\mathbf{x}_i^\top \boldsymbol{\beta})$$

### Core Assumption

- **Proportional Hazards** : The Risk Ratio between patients is **time-invariant**.
- **Flexibility** :  $h_0(t)$  is unspecified, allowing focus on the **relative alpha** of mutations.

### Interpretation

- $\boldsymbol{\beta} > 0$  : High-risk mutation.
- $\boldsymbol{\beta} < 0$  : Protective effect.
- **Censoring** : Naturally handles "survivors" or lost-to-follow-up data via partial likelihood.

# Robust Estimation & Risk Scoring

## Elastic Net Cox Model with Nested CV

### Preprocessing

- Retain genes with prevalence  $0.5\% \leq p_j \leq 99\%$
- Standardization within each training fold

### Elastic Net-Penalized Cox Model

Estimate  $\hat{\beta}$  by maximizing the penalized partial log-likelihood :

$$\ell_{\text{partial}}(\beta) - \lambda((1 - \alpha)\|\beta\|_2^2 + \alpha\|\beta\|_1)$$

- `lifelines.CoxPHFitter` (`penalizer = λ`, `l1_ratio = α`)
- **Nested CV** : 5 outer folds, 3 inner folds, 30 Optuna trials
- Hyperparameters selected by maximizing Harrell C-index
- Final  $(\lambda, \alpha)$  = median across outer folds, then refit on full data

### Molecular Risk Score (MRS)

$$\text{MRS}_i = \mathbf{x}_i^\top \hat{\beta}$$

Higher MRS  $\Rightarrow$  higher mortality risk (used for patient stratification).

# Feature engineering

## Evaluation of the Composite Risk Score

- Harrell's C-index (5-fold CV) : 0.70
- Bootstrap (1000 resamples) : mean C-index = 0.700, 95% CI [0.686; 0.713]

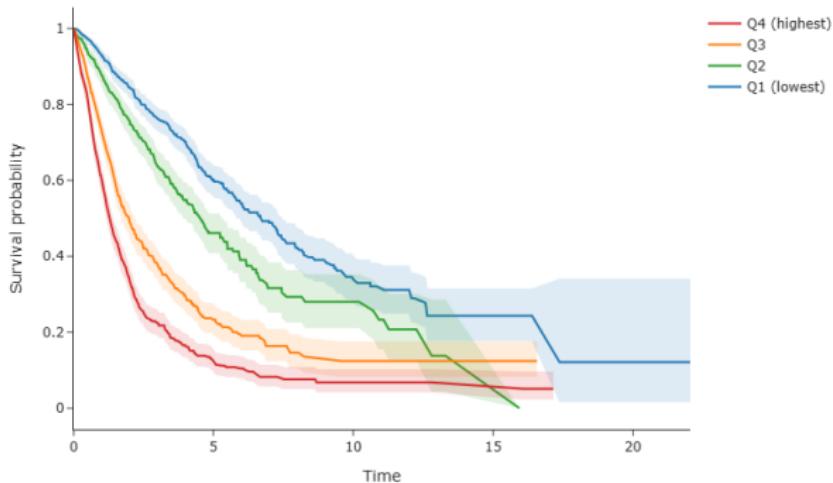
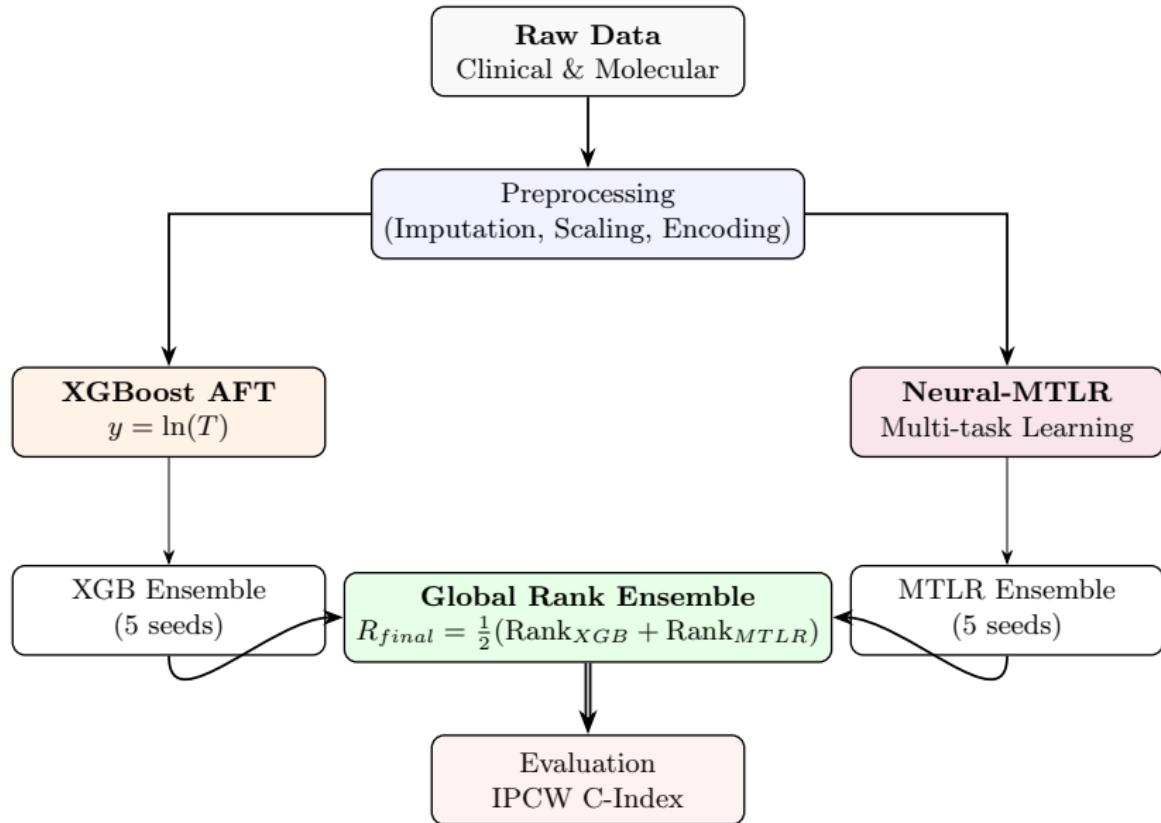


Figure 6 – Kaplan–Meier survival curves by molecular risk quartile

- Clear monotone pattern : higher risk quartiles are associated with poorer survival.

# Model Architecture Overview



# XGBoost AFT

## Log-Linearity and Time Acceleration

The **Accelerated Failure Time (AFT)** model is a direct alternative to the Cox proportional hazards model.

### Acceleration Assumption

Covariates  $x$  act as a multiplicative factor  $\exp(\eta(x))$  on survival time :

$$T = e^{\eta(x)} \cdot T_0 \implies \ln(T) = \eta(x) + \ln(T_0)$$

- If  $\eta(x) > 0$  : the event occurs earlier (time is accelerated).
- If  $\eta(x) < 0$  : the event is delayed (longer survival).

**Role of XGBoost :** Unlike a classical linear AFT model, XGBoost learns a highly flexible function  $\eta(x)$  through tree boosting, capturing complex non-linear effects and interactions among genomic and clinical variables.

# XGBoost AFT

## Gradient Boosting and Likelihood Maximization

Model training is performed by minimizing the **negative log-likelihood**.

**Right-Censoring Case :** If a patient is censored at time  $t_i$ , we only know that  $T_i > t_i$ .

$$\mathcal{L}_i = \delta_i \underbrace{\ln f(z_i)}_{\text{Observed event}} + (1 - \delta_i) \underbrace{\ln S(z_i)}_{\text{Censoring}} \quad \text{with} \quad z_i = \frac{\ln t_i - \eta_i}{\sigma}$$

- **Scale parameter  $\sigma$**  : controls the dispersion of log-survival times. A smaller  $\sigma$  corresponds to greater model confidence.
- **Numerical stability** : XGBoost uses a second-order Taylor expansion ; gradients and Hessians depend on the assumed distribution family (e.g., Weibull, Log-Normal).

# Neural-MTLR

## Time Discretization and Multi-Task Learning

**Multi-Task Logistic Regression (MTLR)** reformulates survival prediction as a sequence of dependent binary classification tasks.

### Time Grid

Define  $k$  time points  $\tau_1, \dots, \tau_k$  (e.g., event-time quantiles), partitioning the time axis into  $k + 1$  intervals.

- **Multi-task view** : For each interval  $j$ , the model predicts the probability of surviving past  $\tau_j$ .
- **Target encoding** : For an event at time  $t$ , the target vector consists of 1's (survival) followed by 0's (post-event).
- **Key advantage** : No proportional-hazards assumption — the effect of a covariate may vary over time.

# Neural-MTLR

## Architecture and Monotonicity

A neural network implemented via `nn.Sequential` extracts non-linear features prior to the MTLR layer.

### From Features to Survival Curve

- ① Feature encoding :** Dense layers map clinical data into a latent representation.
- ② Piecewise linear scoring :** The MTLR layer outputs  $k$  scores  $\{\phi_1, \dots, \phi_k\}$ .
- ③ Global Softmax :** Ensures

$$\sum_j P(\text{death in interval } j) = 1.$$

### Smoothing Regularization :

$$\text{Penalty} = \gamma \sum_{j=1}^{k-1} \|\theta_{j+1} - \theta_j\|_2^2$$

# Model Comparison and Ensemble Strategy

Property	XGBoost AFT	Neural-MTLR
<b>Model type</b>	Parametric (flexible $\eta$ )	AFT
<b>Core assumption</b>	Log-linearity in time	None on hazard structure
<b>Strength</b>	Robust with limited sample size	Captures non-proportional hazards
<b>Output</b>	Scalar log-time	Full survival distribution

## Rank-Based Ensemble

To combine complementary strengths while reducing variance, we aggregate predictions by rank :

$$\text{Score}_{\text{final}} = \text{mean}(\text{rank}(\hat{y}_{\text{AFT}}) + \text{rank}(P_{\text{MTLR}}))$$

This approach is naturally robust to heterogeneous output scales.

# Effect of Ensembling — XGBoost AFT

IPCW C-index (5-fold nested cross-validation)

Model	Mean $\pm$ SD	95% CI
Single model	$0.7223 \pm 0.0139$	[0.7050 ; 0.7395]
Ensemble (5 seeds, rank-avg.)	$0.7243 \pm 0.0131$	[0.7080 ; 0.7406]

**Paired comparison (fold-wise) :**

$$\Delta C = +0.0021, \quad t = 2.70, \quad p = 0.054$$

## Interpretation

- Small but consistent improvement.
- Borderline statistical significance at the 5% level.
- Ensemble reduces variance and stabilises rankings.

# Effect of Ensembling — Neural-MTLR

IPCW C-index (5-fold nested cross-validation)

Model	Mean $\pm$ SD	95% CI
Single model	$0.6997 \pm 0.0163$	[0.6795 ; 0.7199]
Ensemble (5 seeds, rank-avg.)	$0.7102 \pm 0.0151$	[0.6914 ; 0.7290]

**Paired comparison (fold-wise) :**

$$\Delta C = +0.0105, \quad t = 6.56, \quad p = 0.0028$$

## Interpretation

- Clear and statistically significant improvement.
- Rank-based ensembling is particularly beneficial here.
- Suggests complementary inductive bias across random seeds.