Dynamic predictions from Joint Models using Super Learning

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1 Background & Motivation



Setting: Follow-up studies

- > multiple longitudinal outcomes
 - * biomarkers
 - * patient parameters
 - * patient reported outcome scores
- > one or multiple endpoints
 - * relapse of disease
 - * requirement for intervention
 - * death



Obtain accurate predictions for the (cumulative) risk of an event to guide decision making

Using the available longitudinal information



University of Michigan Prostatectomy Data

- ⇒ 3634 PCa patients followed-up in 1996–2013
 - * aged 40 to 84 years with clinically localized cT1 to cT3 disease
 - * received radical prostatectomy

1 Background & Aim (cont'd)



University of Michigan Prostatectomy Data

Patients remain at risk of metastasis

- ⊳ Follow-up
 - * PSA levels at frequent intervals
 - * when PSA increases, physicians consider Salvage Therapy (ST)
 - * ST androgen deprivation therapy, radiation therapy, chemotherapy, and combinations



University of Michigan Prostatectomy Data

Use the longitudinal PSA & baseline covariates to predict the risk of metastasis



• Two main frameworks to obtain such predictions

▶ Landmarking

- * a series of Cox models at different landmark times
- * biomarker last value as a baseline covariate or a mixed model
- * Breslow estimator of survival probabilities

▶ Joint Models

- * complete specification of the joint distribution of the outcomes
- * direct derivation of conditional risk probabilities



Landmarking

▶ Advantages

- * easier to use, available in standard software
- * can generalize to multiple biomarkers without (much) extra computational cost

▶ Disadvantages

- * predictions not consistent
- * not plausible LOCF for biomarkers
- * does not account for measurement error and endogeneity
- * not valid causal interpretation



Joint Models

⊳ Advantages

- * consistent predictions
- * accounts for measurement error and endogeneity
- * biomarkers follow a trajectory
- * valid causal interpretation

▷ Disadvantages

- * computationally intensive
- * sensitive to modeling assumptions



- Sensitive to modeling assumptions
 - - * non-linear subject-specific trajectories
 - ▶ Functional form
 - * how to link the hazard of the event with the longitudinal outcome

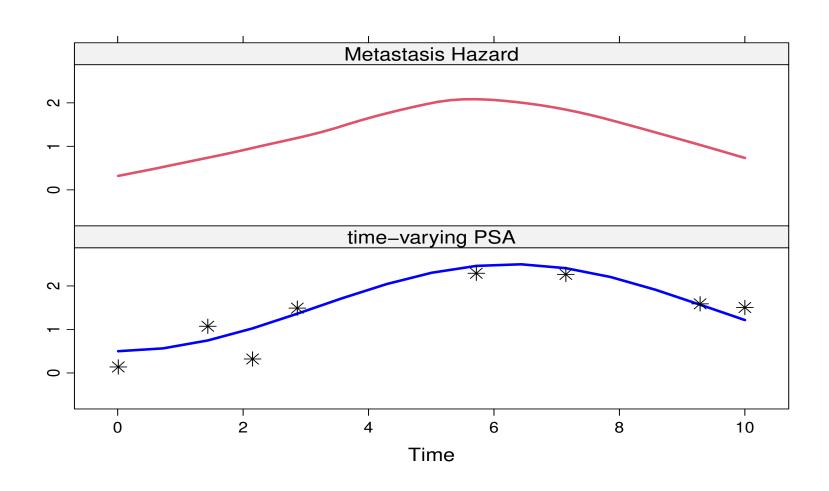
2 Joint Models



Joint Models Framework - Basic Idea

- ▶ Use a model to describe the subject-specific longitudinal trajectories
- ▶ Use these trajectories in a hazard model for the event
- ▶ Random effects explain the association







Some notation

 $\triangleright T_i^*$: True event time for patient i

 $\triangleright T_i$: Observed event time for patient i

 $\triangleright \delta_i$: Event indicator, i.e., equals 1 for true events

 $\triangleright y_i$: Longitudinal covariate



More formally

$$\begin{cases} h_{i}(t \mid \mathcal{H}_{i}(t, \boldsymbol{b}_{i})) &= h_{0}(t) \exp\{\boldsymbol{\gamma}^{\top} \boldsymbol{w}_{i} + f(\alpha, \mathcal{H}_{i}(t, \boldsymbol{b}_{i}))\}, \\ \mathcal{H}_{i}(t, \boldsymbol{b}_{i}) &= \{\eta_{i}(s, \boldsymbol{b}_{i}); 0 \leq s \leq t\} \end{cases}$$

$$y_{i}(t) &= \eta_{i}(t, \boldsymbol{b}_{i}) + \varepsilon_{i}(t) \\ &= \boldsymbol{x}_{i}^{\top}(t)\boldsymbol{\beta} + \boldsymbol{z}_{i}^{\top}(t)\boldsymbol{b}_{i} + \varepsilon_{i}(t), \quad \varepsilon_{i}(t) \sim \mathcal{N}(0, \sigma^{2}), \end{cases}$$

$$\boldsymbol{b}_{i} \sim \mathcal{N}(\boldsymbol{0}, \boldsymbol{D})$$



- We follow a Bayesian estimation paradigm treating θ and $\{b_i, i = 1, \dots, n\}$ are regarded as parameters
- Inference is based on the full posterior distribution

$$p(\theta, b \mid T, \delta, y) = \frac{\prod_{i} p(T_i, \delta_i \mid b_i, \theta) \ p(y_i \mid b_i, \theta) \ p(b_i, \theta) \ p(\theta)}{\prod_{i} p(T_i, \delta_i, y_i)}$$

$$\propto \prod_{i=1}^{n} \left\{ p(T_i, \delta_i \mid b_i, \theta) \ p(y_i \mid b_i, \theta) \ p(b_i, \theta) \right\} p(\theta)$$



• Dynamic predictions from joint models

$$\pi_i(u \mid t) = \Pr\{T_i^* \ge u \mid T_i^* > t, \mathcal{Y}_i(t), \mathcal{D}_n\}, \quad u > t,$$

where

 $\triangleright \mathcal{Y}_i(t) = \{y_i(s), 0 \le s \le t\}$ available measurements up to t

 $\triangleright \mathcal{D}_n$ the sample used to fit the model



• Under the Bayesian formulation $\pi_i(u \mid t)$ is written as

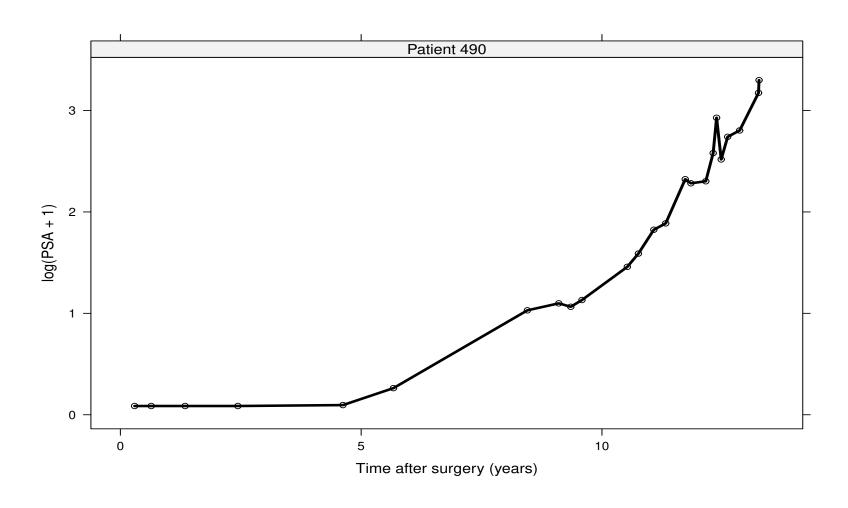
$$\Pr\{T_i^* \geq u \mid T_i^* > t, \mathcal{Y}_i(t), \mathcal{D}_n\} = \int \Pr\{T_i^* \geq u \mid T_i^* > t, \mathcal{Y}_i(t), \theta\} \ p(\theta \mid \mathcal{D}_n) \ d\theta$$

With the first term taking the form

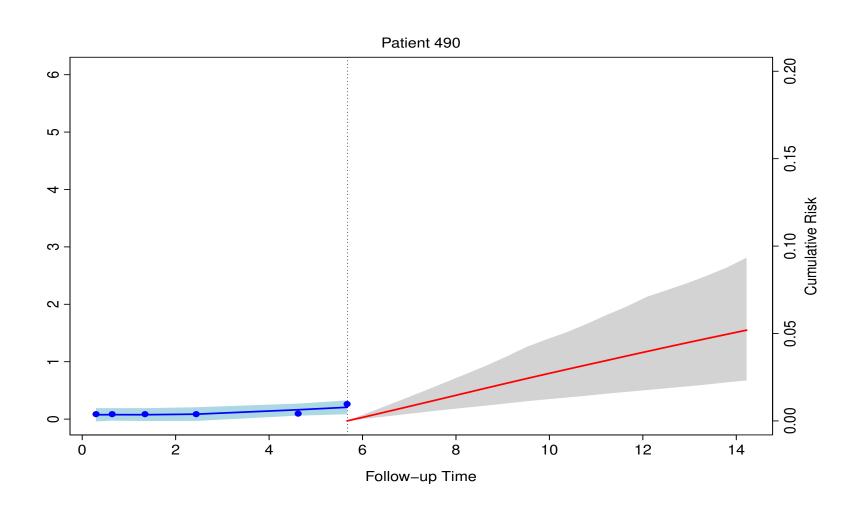
$$\Pr\{T_i^* \ge u \mid T_i^* > t, \mathcal{Y}_i(t), \theta\} =$$

$$= \int \frac{S_i\{u \mid \mathcal{H}_i(u, b_i, \theta), \theta\}}{S_i\{t \mid \mathcal{H}_i(t, b_i, \theta), \theta\}} p(b_i \mid T_i^* > t, \mathcal{Y}_i(t), \theta) db_i$$

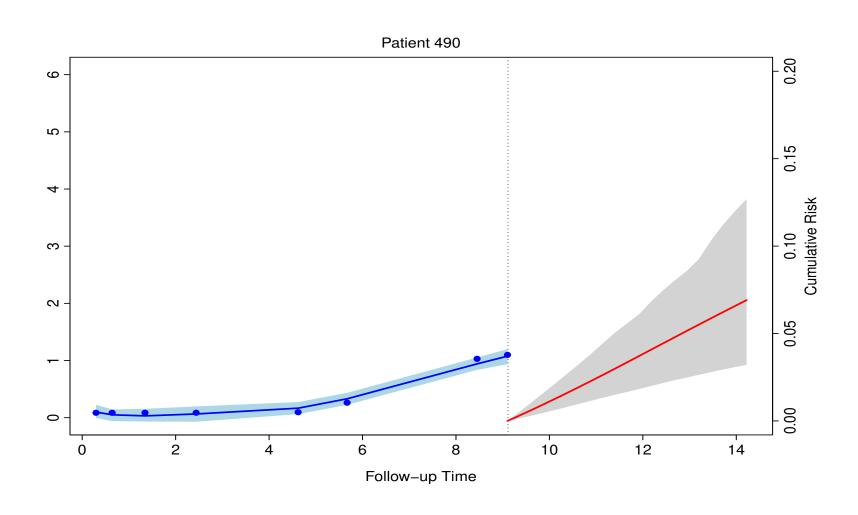




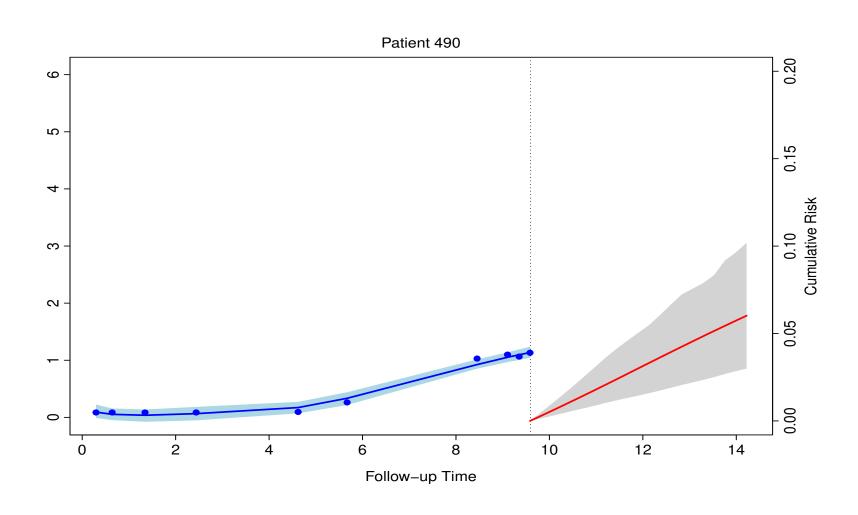




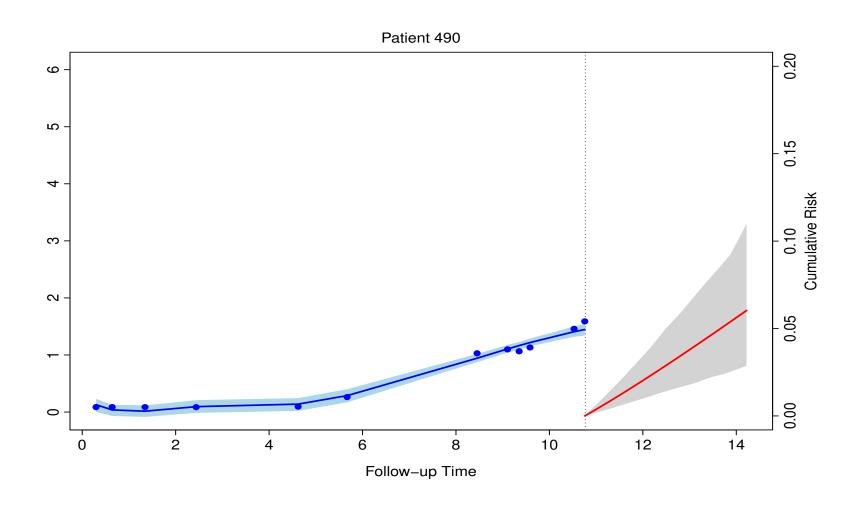




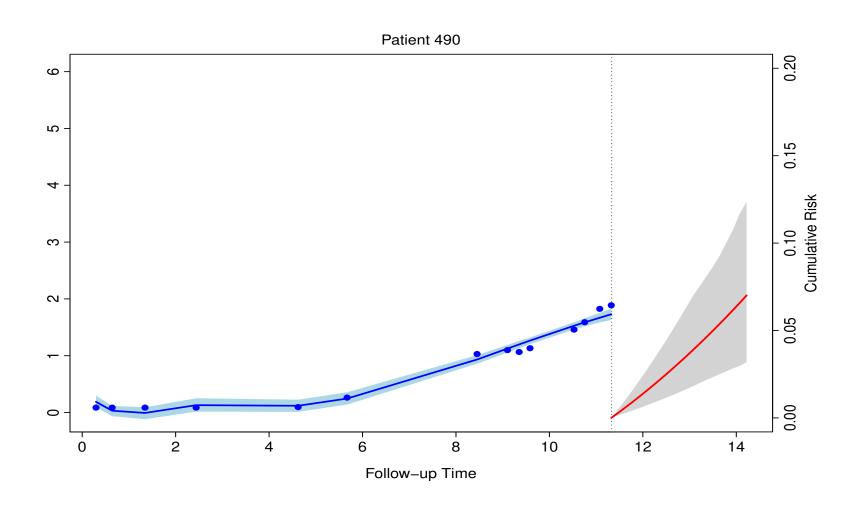




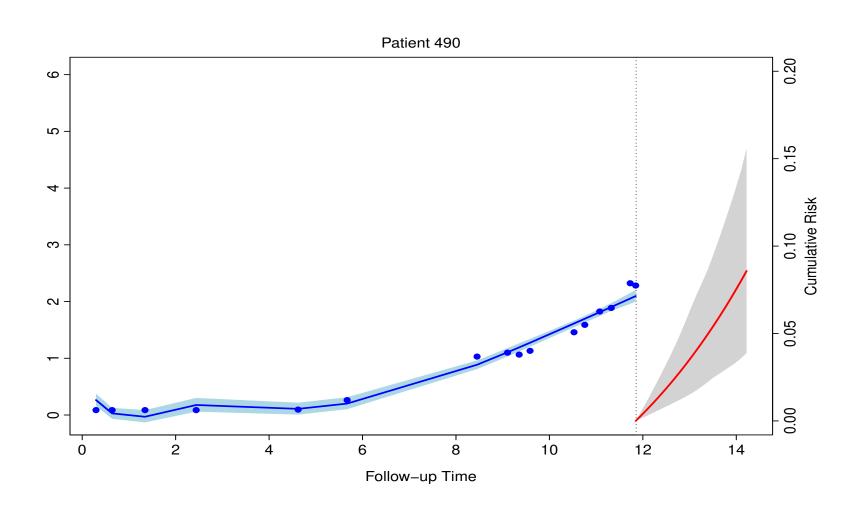




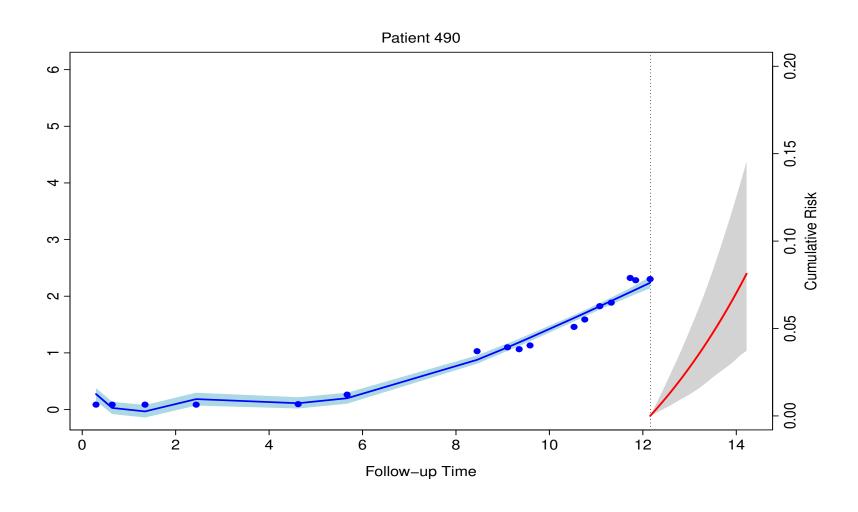




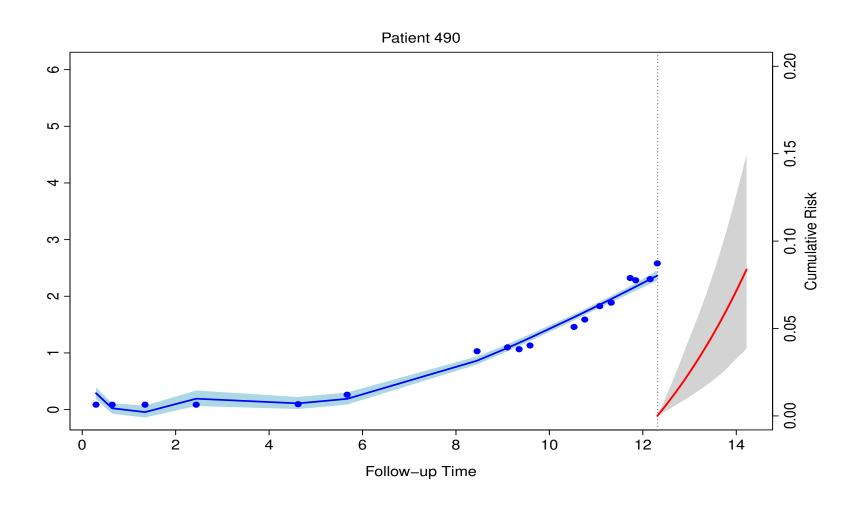




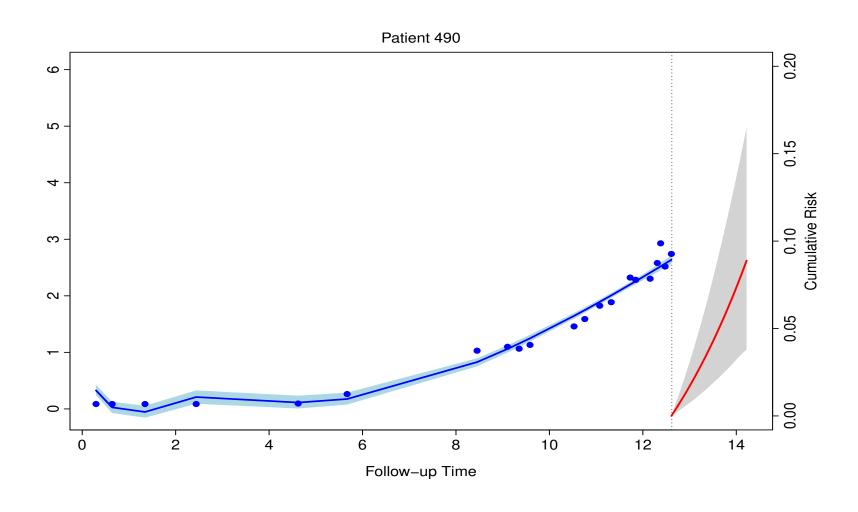




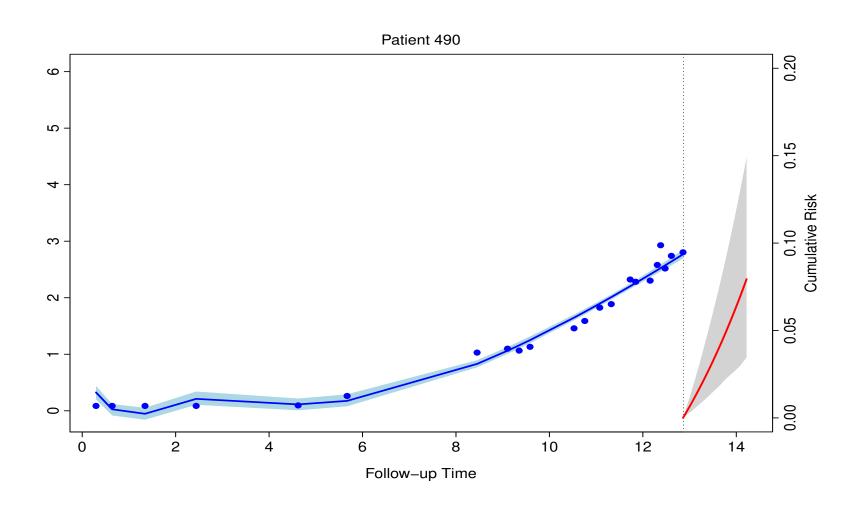




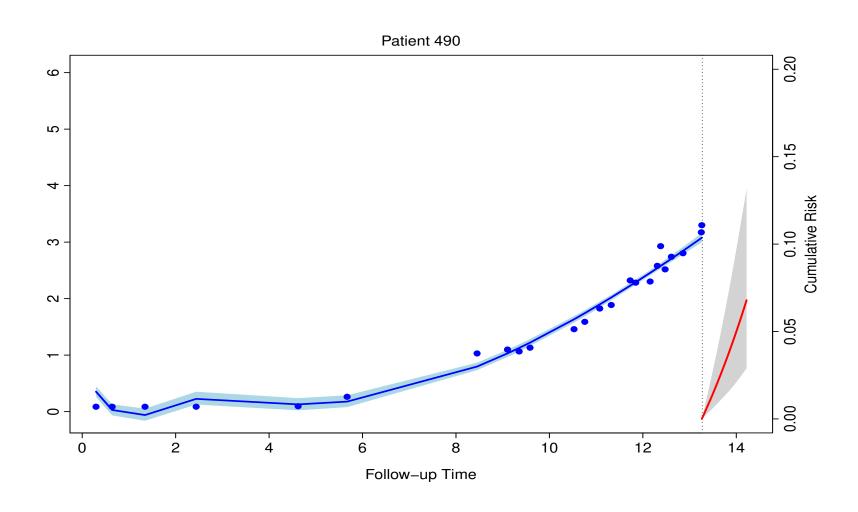












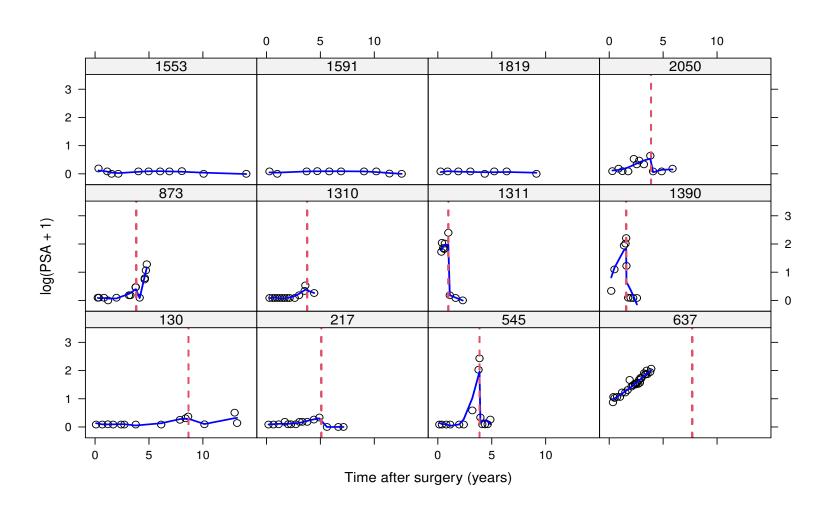


- In the context of dynamic predictions,
 - > previous research has shown that predictive accuracy is compromised

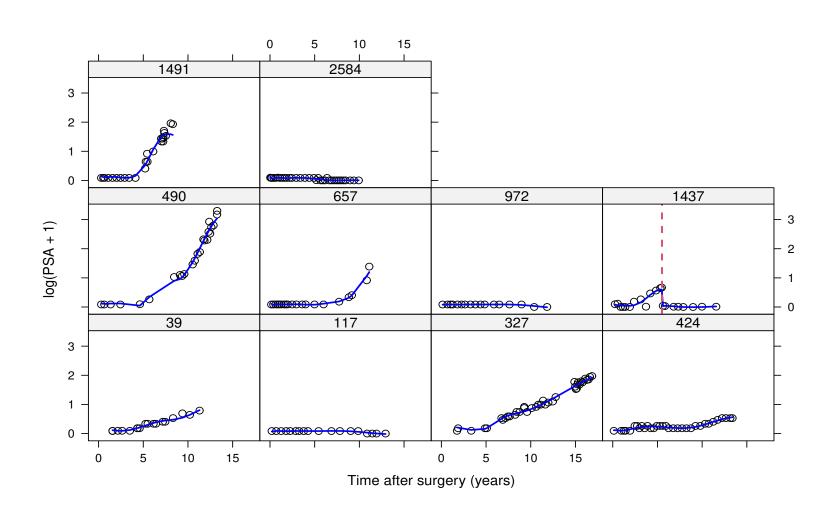
Advice

- □ use flexible models, e.g., splines in both fixed- and random-effects parts
- > increased computational burden









3 Functional Forms



There are different ways to link the longitudinal trajectories to the risk of an event

Some standard options are . . .

3 Functional Forms (cont'd)



<u>Value:</u> The hazard of metastasis at t is associated with the level of PSA at t:

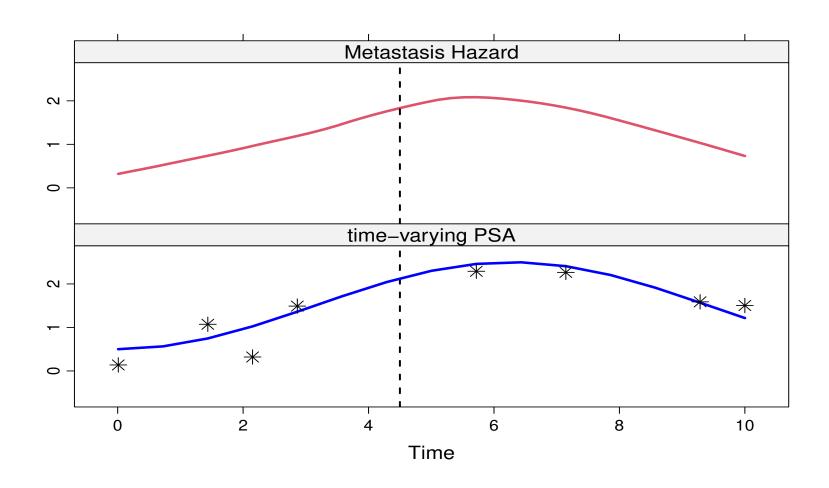
$$h_i(t \mid \mathcal{H}_i(t, \boldsymbol{b}_i)) = h_0(t) \exp\{\boldsymbol{\gamma}^{\top} \boldsymbol{w}_i + \boldsymbol{\alpha} \eta_i(t, \boldsymbol{b}_i)\}$$

where

$$oldsymbol{\eta}_i(t,oldsymbol{b}_i) = oldsymbol{x}_i^ op(t)oldsymbol{eta} + oldsymbol{z}_i^ op(t)oldsymbol{b}_i$$

3 Functional Forms (cont'd)





3 Functional Forms (cont'd)



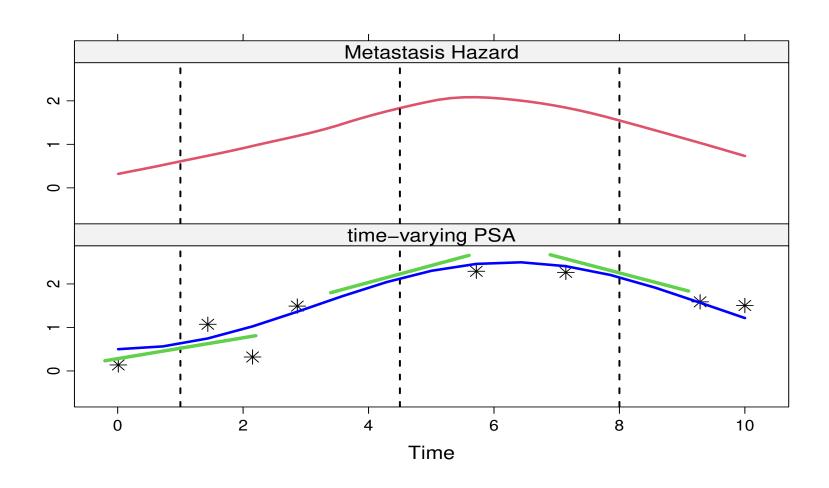
Velocity: The hazard of metastasis at t is associated with the slope of the PSA trajectory at t:

$$h_i(t \mid \mathcal{H}_i(t, \boldsymbol{b}_i)) = h_0(t) \exp\{\boldsymbol{\gamma}^{\top} \boldsymbol{w}_i + \boldsymbol{\alpha} \eta_i'(t, \boldsymbol{b}_i)\},$$

where

$$\eta_i'(t, oldsymbol{b}_i) = rac{\mathsf{d}}{\mathsf{d}t} \{ oldsymbol{x}_i^ op(t) oldsymbol{eta} + oldsymbol{z}_i^ op(t) oldsymbol{b}_i \}$$





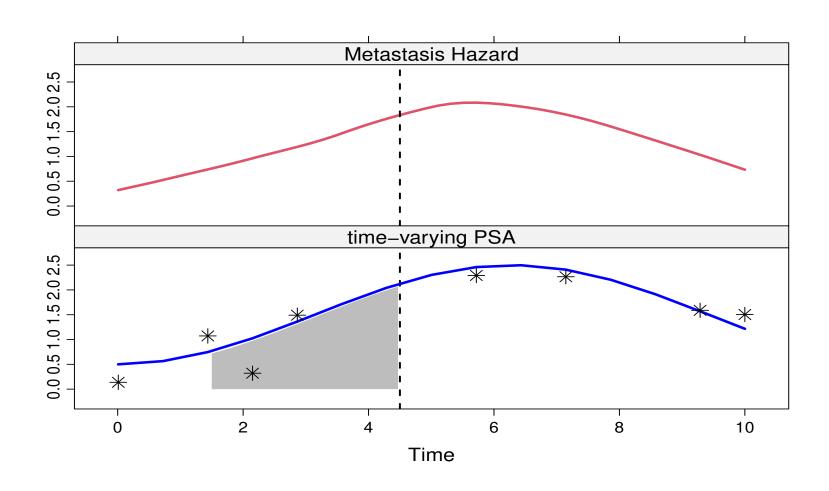


Average Effects: The hazard of metastasis at t is associated with the average PSA in the interval $(t-\Delta t,t)$:

$$h_i(t \mid \mathcal{H}_i(t, \boldsymbol{b}_i)) = h_0(t) \exp\left\{ \boldsymbol{\gamma}^{\top} \boldsymbol{w}_i + \frac{\alpha}{\Delta t} \int_{t-\Delta t}^{t} \eta_i(s, \boldsymbol{b}_i) ds \right\}$$

We account for the observation period

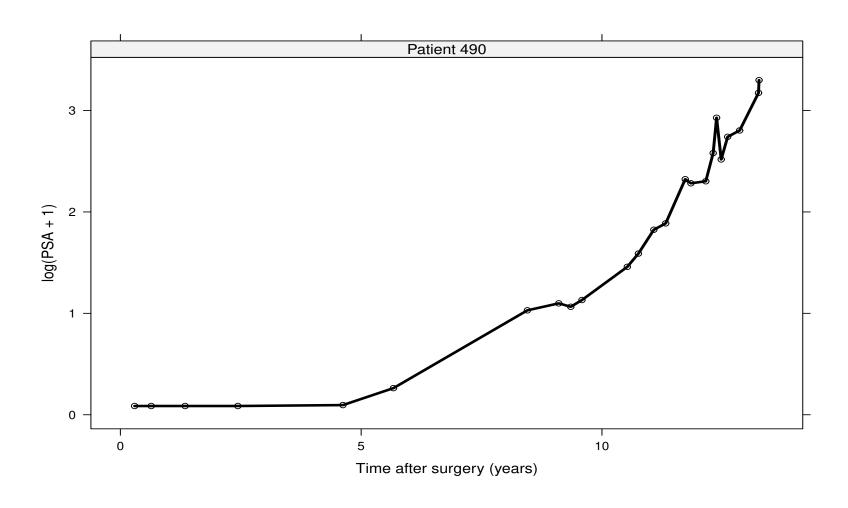






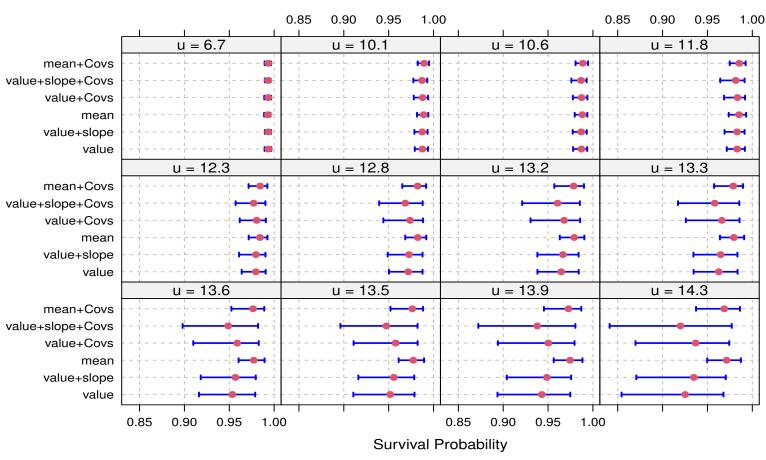
How significant is the choice of the functional form for dynamic predictions?







1yr-window Predictions



4 Super Learning



- The selected functional form and time effect for the longitudinal outcome can influence the derived predictions
 - ▷ especially for the survival outcome

How to select between the different functional forms and trajectory shapes?



- The standard answer is to employ information criteria, e.g., DIC, WAIC, ...
- However, the longitudinal information dominates the joint likelihood
 will not be sensitive enough wrt predicting survival probabilities
- In addition, will a single model be the most appropriate
 - b for all follow-up times?



Solution

- *▶* Consider multiple plausible models with different
 - * longitudinal outcomes
 - * assumptions for the longitudinal profiles
 - * functional forms
 - * baseline covariates, interaction terms
 - *
- > Obtain the desired predictions from these models
- ▷ Combine predictions using weights
 - * how to select the weights?



- Previous research: Bayesian Model Averaging
 - \triangleright Assume we have a library of L models $\mathcal{L} = \{M_1, \dots, M_L\}$
 - ▶ Weights: Posterior probability of a model given the data

$$p(M_l \mid \mathcal{D}_n), \quad l = 1, \dots, L$$

where

*
$$\mathcal{D}_n = \{T_i, \delta_i, \mathbf{y}_i; i = 1, \dots, n\}$$



- Issues with BMA weights
 - ▶ Requires calculating the marginal likelihood

$$p(\mathcal{D}_n \mid M_l) = \int \underbrace{p(\mathcal{D}_n \mid \boldsymbol{\theta}, M_l)}_{\text{Likelihood}} \underbrace{p(\boldsymbol{\theta} \mid M_l)}_{\text{Prior}} \ d\boldsymbol{\theta}$$

- ⇒ Computationally demanding
- Not clear if we account for over-fitting



• Issues with BMA weights

- ▷ The likelihood of a model that fits the data a bit better can have a likelihood value that is several units larger compared to the other models
- ▷ Often one model dominates the weights over the others



Alternative Solution: Super Learning

- Select weights to optimize prediction metric of your choice
- ▷ Account for over-fitting using cross-validation



How it works:

- \triangleright Assume we have a library of L base-learners (models) $\mathcal{L} = \{M_1, \dots, M_L\}$
- \triangleright Specify the landmark time t, and a relevant future time u, u>t
- \triangleright Split \mathcal{D}_n in V-folds
- \triangleright For $v \in \{1, \dots, V\}$, train the learners in library $\mathcal L$ using $\mathcal D_n^{(-v)}$



How it works:

 \triangleright For the subjects in $\mathcal{D}_n^{(v)}$, not used when training the learner, calculate the predictions

$$\hat{\pi}_i^{(v)}(u \mid t, M_l) = \Pr\{T_i^* < u \mid T_i^* > t, \mathcal{Y}_i(t), M_l, \mathcal{D}_n^{(-v)}\}\$$

do this for all v = 1, ..., V to get the *cross-validated predictions*



How it works:

▶ We define the ensemble of cross-validated predictions

$$\hat{\tilde{\pi}}_{i}^{v}(u \mid t) = \sum_{l=1}^{L} \boldsymbol{\varpi}_{l}(t) \hat{\pi}_{i}^{(v)}(u \mid t, M_{l}), \quad v = 1, \dots, V$$

* the weights depend on $t \Rightarrow$ different weights at different follow-up times



How it works:

- \triangleright Select $\varpi_l(t)$ to optimize your *meta-learner* (predictive accuracy metric), e.g.,
 - * Brier Score (*Proper scoring rule*)
 - * Expected Predictive Cross-Entropy (*Proper scoring rule*)
 - * AUC (Not a proper scoring rule)

*

- - * $\widehat{\varpi}_l(t) > 0$ for all $l = 1, \ldots, L$
 - * $\sum_{l=1}^{L} \widehat{\varpi}_l(t) = 1$

5 UM Data Analysis



A library $\mathcal L$ with twelve joint models

• PSA models

 $\triangleright M_{l1}$: linear subject-specific time trends that change after salvage

 $hd M_{l2}$: the same as M_{l1} + covariates

 $\triangleright M_{l3}$: nonlinear subject-specific time trends that change after salvage

 $hd M_{l4}$: the same as M_{l3} + covariates

• Baseline covariates: age at surgery, Charlson's index, Gleason score, and baseline PSA



A library $\mathcal L$ with twelve joint models

Metastasis models

 $\triangleright M_{s1}$: value of $\log(\mathsf{PSA} + 1)$

 $\triangleright M_{s2}$: velocity of $\log(\mathsf{PSA} + 1)$

 $\triangleright M_{s3}$: average $\log(\mathsf{PSA} + 1)$

Time varying salvage therapy

• Baseline covariates: the same as in the PSA models



- We evaluated predictive accuracy in two time intervals
 - $\triangleright (4,7]$: 2514 patients at risk; 28 metastasis
 - \triangleright (6, 9]: 1914 patients at risk; 16 metastasis
- Metrics meta learners



Meta-learners

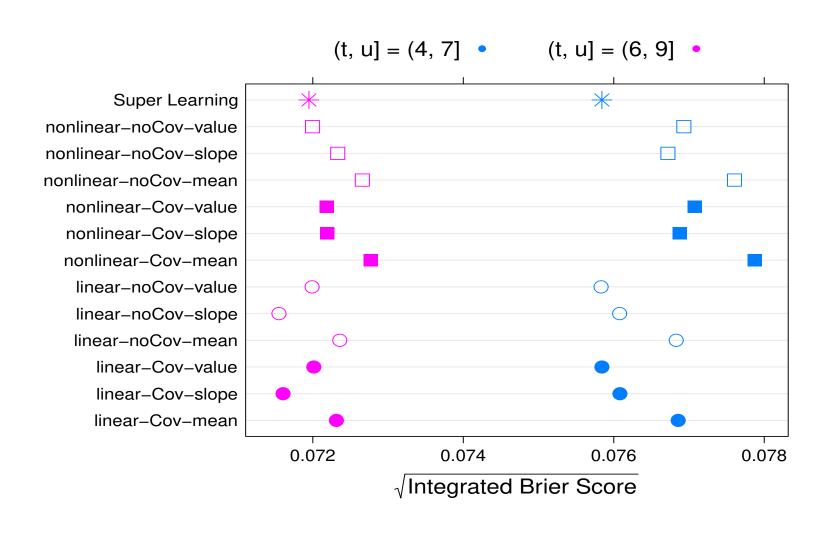
▶ Integrated Brier Score

$$\mathsf{IBS}(u,t) = \frac{1}{u-t} \int_t^u E\Big\{\mathbb{I}(t < T_i^* \le s) - \pi_i(s \mid t)\Big\}^2 \, \mathrm{d}s$$

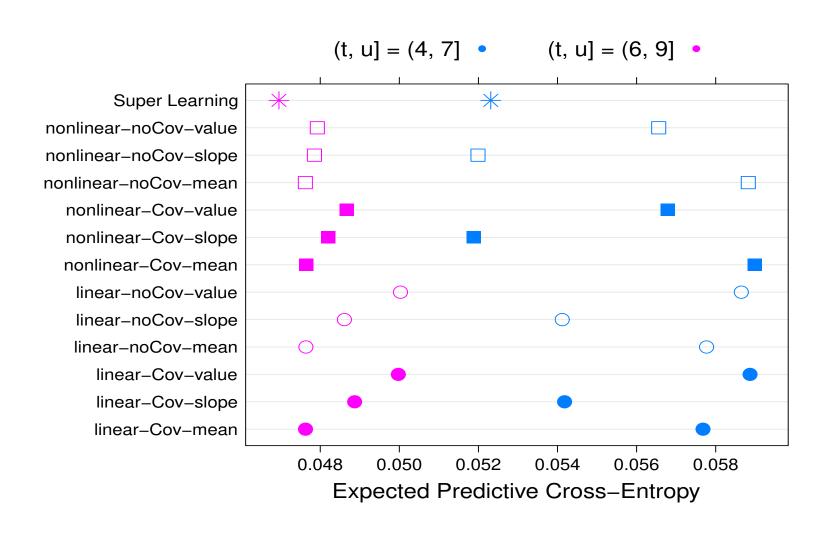
▷ Expected Predictive Cross-Entropy

$$\mathsf{EPCE}(u,t) = E\bigg\{-\log\Big[p\big\{T_i^* \mid t < T_i^* \leq u, \mathcal{Y}_i(t)\big\}\Big]\bigg\}$$











Observations (also from the simulation study)

- ▷ ensemble Super Learning (eSL) often, but not always, outperforms the individual models
- \triangleright In some datasets and intervals $(t,u]\text{, the discrete Super Learner (dSL) beats the eSL$



Recommendation

Regard eSL as an extra member of the library $\mathcal L$ and use CV to select the optimal strategy

6 Software



- Available in **JMbayes2**

 - > combination of dynamic predictions

https://drizopoulos.github.io/JMbayes2/articles/Super_Learning.html

Thank for your attention!

https://www.drizopoulos.com/

7 Choice of the Meta-Learner



We focus on two meta-learners

▶ Integrated Brier Score

$$\mathsf{IBS}(t+\Delta t,t) = \frac{1}{\Delta t} \int_t^{t+\Delta t} E\bigg[\Big\{ \mathbb{I}(T_i^* \leq s) - \pi_i(s \mid t) \Big\}^2 \; \Big| \; T_i^* > t \bigg] \, \mathrm{d}s$$

▷ Expected Predictive Cross-Entropy

$$\mathsf{EPCE}(t + \Delta t, t) = E \bigg\{ -\log \Big[p \big\{ T_i^* \mid t < T_i^* \le t + \Delta t, \mathcal{Y}_i(t) \big\} \Big] \bigg\}$$



- ullet For the estimation of the Brier score, we need to account for censoring in $[t,t+\Delta t)$
 - * inverse probability of censoring weighting
 - * model-based weights



Brier Score with IPCW

$$\widehat{\mathsf{BS}}_{IPCW}(t+\Delta t,t) = \frac{1}{n} \sum_{i=1}^{n} \widehat{W}_{i}(t+\Delta t,t) \Big\{ \mathbb{I}(T_{i} \leq t+\Delta t) - \hat{\tilde{\pi}}_{i}^{v}(t+\Delta t \mid t) \Big\}^{2}$$

where

$$\widehat{W}_i(t + \Delta t, t) = \frac{\mathbb{I}(t < T_i \le t + \Delta t)\delta_i}{\widehat{G}(T_i \mid t)} + \frac{\mathbb{I}(T_i > t + \Delta t)}{\widehat{G}(t + \Delta t \mid t)},$$

with $\hat{G}(\cdot)$ denoting Kaplan-Meier estimate of the censoring distribution $\Pr(C_i > t)$



• Brier Score with model-weights

$$\begin{split} \widehat{\mathsf{BS}}_{model}(t + \Delta t, t) &= \frac{1}{n_t} \sum_{i:T_i > t} \delta_i \mathbb{I}(T_i \le t + \Delta t) \Big\{ 1 - \hat{\tilde{\pi}}_i^v(t + \Delta t \mid t) \Big\}^2 \\ &+ \mathbb{I}(T_i > t + \Delta t) \Big\{ \hat{\tilde{\pi}}_i^v(t + \Delta t \mid t) \Big\}^2 \\ &+ (1 - \delta_i) \mathbb{I}(T_i \le t + \Delta t) \Big[\hat{\tilde{\pi}}_i^v(t + \Delta t \mid T_i) \Big\{ 1 - \hat{\tilde{\pi}}_i^v(t + \Delta t \mid t) \Big\}^2 \\ &+ \Big\{ 1 - \hat{\tilde{\pi}}_i^v(t + \Delta t \mid T_i) \Big\} \Big\{ \hat{\tilde{\pi}}_i^v(t + \Delta t \mid t) \Big\}^2 \Big] \end{split}$$



IPCW

- ▷ Advantage: it provides unbiased estimates even when the model is misspecified
- Disadvantage: it requires that the model for the weights is correct
 - * challenging because censoring may depend on the longitudinal outcomes in a complex manner
 - * sensitive to (unobserved) instrument by confounder interactions



- Model-based Weights

 - ▷ Disadvantage: it requires that the model is well-specified



ullet An estimate of $\mathsf{EPCE}(t+\Delta t,t)$ that accounts for censoring

$$\widehat{\mathsf{EPCE}}(t + \Delta t, t) = \frac{1}{n_t} \sum_{i:T_i > t} -\log \left[p \left\{ \tilde{T}_i, \tilde{\delta}_i \mid T_i > t, \mathcal{Y}_i(t), \mathcal{D}_n \right\} \right]$$

with

$$\triangleright \tilde{T}_i = \min(T_i, t + \Delta t)$$

$$\triangleright \tilde{\delta}_i = \delta_i \mathbb{I}(t < T_i \le t + \Delta t)$$

Features

- it allows censoring to depend on the longitudinal history
- > problem: it is not written as a function of the predictions



The conditional predictive log-likelihood

$$\log \left[p \left\{ \tilde{T}_{i}, \tilde{\delta}_{i} \mid T_{i} > t, \mathcal{Y}_{i}(t), \mathcal{D}_{n} \right\} \right] =$$

$$\tilde{\delta}_{i} \log \left[h_{i} \left\{ \tilde{T}_{i} \mid \mathcal{Y}_{i}(t), \mathcal{D}_{n} \right\} \right] + \log \frac{\Pr \left\{ T_{i}^{*} > \tilde{T}_{i} \mid \mathcal{Y}_{i}(t), \mathcal{D}_{n} \right\}}{\Pr \left\{ T_{i}^{*} > t \mid \mathcal{Y}_{i}(t), \mathcal{D}_{n} \right\}}$$

- \triangleright the second term is $\log\{\pi_i(\tilde{T}_i \mid t)\}$
- > for the first term, we write the hazard function as

$$h_i\{\tilde{T}_i \mid \mathcal{Y}_i(t), \mathcal{D}_n\} = \frac{p(\tilde{T}_i)}{S(\tilde{T}_i)} = -\frac{\frac{\mathsf{d}}{\mathsf{d}t} \Pr\{T_i^* > t \mid \mathcal{Y}_i(t), \mathcal{D}_n\} \Big|_{t = \tilde{T}_i}}{\Pr\{T_i^* > \tilde{T}_i \mid \mathcal{Y}_i(t), \mathcal{D}_n\}}$$



• We approximate the derivative with a forward difference and we get

$$\begin{split} \widehat{\mathsf{EPCE}}(t + \Delta t, t) &= \\ -\frac{1}{n_t} \sum_{i:T_i > t} \widetilde{\delta}_i \left[\log\{1 - \hat{\tilde{\pi}}_i^v(\tilde{T}_i + \epsilon \mid \tilde{T}_i)\} - \log(\epsilon) \right] + \log\{\hat{\tilde{\pi}}_i^v(\tilde{T}_i \mid t)\} \end{split}$$

that can be used to optimize $\varpi_l(t)$



	$(t, t + \Delta t] = (4, 7]$		$(t, t + \Delta t] = (6, 9]$	
	IBS	weights	IBS	weights
SL	0.07584		0.07195	
linear-noCov-value	0.07583	0.00000	0.07199	0.08333
linear-noCov-slope	0.07608	0.00000	0.07155	0.08340
linear-noCov-mean	0.07683	0.00000	0.07236	0.08332
linear-Cov-value	0.07584	1.00000	0.07201	0.08335
linear-Cov-slope	0.07608	0.00000	0.07160	0.08339
linear-Cov-mean	0.07686	0.00000	0.07231	0.08332
nonlinear-noCov-value	0.07693	0.00000	0.07200	0.08334
nonlinear-noCov-slope	0.07672	0.00000	0.07233	0.08331
nonlinear-noCov-mean	0.07760	0.00000	0.07266	0.08329
nonlinear-Cov-value	0.07708	0.00000	0.07218	0.08332
nonlinear-Cov-slope	0.07687	0.00000	0.07219	0.08333
nonlinear-Cov-mean	0.07788	0.00000	0.07277	0.08328



	$(t, t + \Delta t] = (4, 7]$		$(t, t + \Delta t] = (6, 9]$	
	EPCE	weights	EPCE	weights
SL	0.05231		0.04696	
linear-noCov-value	0.05865	0.08325	0.05003	0.00002
linear-noCov-slope	0.05412	0.08320	0.04861	0.00000
linear-noCov-mean	0.05777	0.08260	0.04764	0.39649
linear-Cov-value	0.05887	0.08215	0.04997	0.00000
linear-Cov-slope	0.05418	0.08333	0.04887	0.00000
linear-Cov-mean	0.05768	0.08270	0.04763	0.12793
nonlinear-noCov-value	0.05656	0.08337	0.04793	0.00136
nonlinear-noCov-slope	0.05199	0.08517	0.04785	0.44966
nonlinear-noCov-mean	0.05882	0.08296	0.04762	0.00961
nonlinear-Cov-value	0.05679	0.08315	0.04867	0.00000
nonlinear-Cov-slope	0.05188	0.08526	0.04820	0.01327
nonlinear-Cov-mean	0.05899	0.08288	0.04764	0.00166