Improving Sleep Quality Estimation: A Comparative Study of Machine Learning and Deep Learning Techniques Utilizing Free-Living Accelerometer Data from Thigh-Worn Devices and EEG-Based Sleep Tracking

Esben Høegholm Lykke[a,*], Jan Christian Brønd[a]

[a]*University of Southern Denmark, Department of Sports Science and Clinical Biomechanics, Campusvej 55, Odense, 5230*

Abstract

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Keywords: Sleep, Accelerometry, EEG, Machine learning, Sleep quality

1. Introduction

A vast body of research highlights the critical role of sleep in maintaining both mental and physical health[1,2,3,4]. Consequently, accurate sleep assessment methods are crucial for tracking sleep patterns and improving our understanding of the sleep-health relationship. Furthermore, the ease of use and high acceptability of these methods are essential to facilitate large-scale, longitudinal studies.

The traditional gold standard for objective sleep measurement, laboratory-based polysomnography (PSG), has been found to be impractical in large-scale epidemiological studies due to its high cost, need for professional administration, and susceptibility to rater bias[5,6]. As an alternative, diaries have been used due to their cost-effectiveness and simplicity, although they are subject to recall bias and other limitations[7]. An innovative approach involves device-based measurement methods. These tools, which estimate sleep duration, are advantageous due to their reduced participant burden and elimination of potential recall biases. A prominent example of such tools is body-worn accelerometers, which offer a practical and affordable means of objectively assessing sleep patterns at home for extended periods. Accelerometers collect continuous, high-resolution data for several weeks without requiring recharging, further minimizing participant burden. Their use in sleep and wake classification began with a wrist movement-based algorithm developed in 1982, and validated using PSG[8]. This algorithm was refined in 1992[9], leading to the widely adopted Cole-Kripke model. With advancements in the field, a variety of techniques, including heuristic algorithms, machine

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*Corresponding author

Email addresses: `eskovgaard@health.sdu.dk` (Esben Høegholm Lykke), `jbrond@health.sdu.dk` (Jan Christian Brønd)

learning models, regression, and deep learning, are now used to analyze data from hip and wrist-worn accelerometers [10,9,11,12,13,14].

While wrist and hip-worn devices have benefited from extensive methodological development, thigh-worn accelerometers have not seen the same level of advancement. Existing studies mainly focus on distinguishing sleep from wakefulness, with emphasis on defining 'waking time' and 'bedtime' [15,16,17,18]. Recent strides in estimating sleep duration using these devices have been made, including the introduction of a promising algorithm and its comparison against PSG [19]. Despite these advancements, the application of machine learning techniques in this area is still unexplored. Considering the potential of thigh-worn accelerometers for accurate physical behavior assessment [20,21], there is a significant research gap. Therefore, future studies need to develop techniques similar to those used for wrist and hip-worn accelerometers, with the ultimate goal of establishing a more holistic, accurate, and user-friendly method of sleep and physical activity tracking.

The Zmachine® Insight+ (ZM) emerges as a valuable tool within this landscape. Favorably validated against PSG [22,23], the ZM provides comparable data without the high costs or the need for professional monitoring typically associated with PSG. Crucially, the ZM facilitates multi-night analysis in free-living conditions due to its ease of use [24], capturing the natural variations in sleep patterns. This makes it advantageous over single-night PSG, particularly as a gold standard data source in machine learning tasks, as it provides multiple nights of measurements without inter-rater bias. Despite these benefits, the ZM, like PSG, still poses a significant participant burden and cost, reinforcing the need for more accessible alternatives like accelerometers.

Our primary objective in this study was to evaluate a range of machine learning and deep learning models, utilizing the raw data collected from a tri-axial thigh-worn accelerometer to estimate in-bed and sleep time. To ensure the reliability and effectiveness of our models, we compared their outputs with an EEG-based sleep tracking device, which we, in this current study, considered as the gold standard for measuring sleep. Furthermore, our secondary goal was to assess the developed models' performance in evaluating important sleep quality parameters, including sleep period time (SPT), total sleep time (TST), sleep efficiency (SE), latency until persistent sleep (LPS), and wake after sleep onset (WASO).

2. Methods

2.1. Dataset and participants

The current study leverages data from the SCREENS project [25], a study conducted from October 2018 to March 2019 in Middelfart, Southern Denmark, that evaluated the impact of screen media usage on Danish families. For our analysis, we focused on data from child participants aged between 6 and 10 years within the SCREENS cohort. Our primary sources of data were accelerometer readings from Axivity AX3 devices attached to the children's thighs, and electroencephalography data derived from the ZM device. The Axivity AX3, an unobtrusive 3-axis accelerometer, was positioned midway between the hip and knee on the right anterior thigh, recording participant movement data.

Sleep state information was extracted using the ZM, a product of General Sleep Corporation. The ZM, which utilizes advanced EEG hardware and signal processing algorithms, employs three self-adhesive, disposable sensors placed outside the hairline for reliable EEG signal acquisition. The participants of the SCREENS study were instructed to attach the device when they went to bed. The ZM uses two proprietary algorithms: Z-ALG and Z-PLUS. The Z-ALG is utilized for accurate sleep detection, showcasing its suitability for in-home monitoring [22], while the Z-PLUS effectively differentiates sleep stages, as evidenced by its alignment with expert evaluations using PSG data [23]. In the current study, we treated all sleep stages as a single category effectively deducing the output of the ZM to "awake" and "asleep" as the ability to distinguish sleep stages are not a necessity to derive the sleep quality parameters of interest and to simplify the learning process of the models.

Figure 1 illustrates the selection criteria applied to the children's recordings from the SCREENS study. We included only ZM recordings that were accompanied by complete accelerometer data and lasted between 7 and 14 hours. Any night when the ZM reported sensor issues was excluded yielding 585 nights included in the study. The children whose recordings were considered had an average age of 9.4 years, with a standard deviation of 2.1. In their raw form, the ZM predictions encompassed 696,779 epochs, each 30 seconds long. Notably, approximately 84% of the total ZM recording duration was classified as sleep, resulting in an imbalance of the ZM dataset.

Finally, we affirm that the SCREENS study received approval from the Regional Scientific Committee of Southern Denmark, and all data handling processes complied with the General Data Protection Regulation (GDPR), ensuring the ethical and secure management of participant information.

2.2. Data Preprocessing and Feature Extraction

In this study, data processing of the raw accelerometer data began with a low-pass filtration step using a 4th order Butterworth filter with a 5 Hz cut-off frequency to eliminate high-frequency noise. Following filtration, data were partitioned into overlapping 2-second intervals, each successive interval sharing a 50% overlap with the previous one similar to methods described by Skotte et al.[20]. Any non-wear data was removed using previously described methods[26] and data was resampled to 30-second epochs so every sample classified by the algorithms corresponds to a 30-second epoch scored during the ZM recordings. Subsequently, we performed a feature extraction process that yielded a set of 88 features, providing a robust characterization of the data. Extracted from accelerometer and temperature signals, these features include temporal elements that use both lag and lead values, capturing dynamic data trends by incorporating measurements from preceding and upcoming epochs. Furthermore, inspired by Walch et al.[27], we incorporated sensor-independent features to encapsulate circadian rhythms. These features offer unique insights not directly discernible from sensor outputs and are meant to approximate the changing drive of the circadian clock to sleep over the course of the night (see Figure 2). Furthermore, the feature set was enriched by including signal characteristics, which encompass vector magnitude, mean crossing rate, skewness, and kurtosis for each of the x, y, and z dimensions. All features are summarized in table ??? **in the supplementary matrials**. Subsequently, we merged the ZM and corresponding accelerometer recordings. Any overlapping time between the ZM and accelerometer data was treated as 'in-bed' time, with the remaining time considered 'out-of-bed'. This process yielded a dataset providing a around the clock temporal view of each participant's activity and sleep patterns.

In addition to the engineered features, we chose to incorporate the median-filtered raw predictions from the ZM device into our modeling process. This decision stemmed from the understanding that children typically undergo around five to eight sleep cycles per night, with awakenings most likely occurring at the end of each cycle[28]. Upon examining the raw ZM predictions, we noted a significant overestimation in the number of awakenings per night for the children in our study, exceeding what would be expected based on typical sleep cycle patterns (see Figure 3). In particular, many of these brief awakenings could be considered as noise, which when present in the data, can potentially hinder the learning process of machine learning models by obscuring the underlying patterns that the models are trying to learn, leading to less accurate predictions. Consequently, we elected to train and evaluate our models using not only the raw ZM output, but also versions that were subjected to 5-minute and 10-minute median filters. This approach, by mitigating this noise, resulted in an anticipated, more age-appropriate count of awakenings per night, providing a more accurate depiction of children's sleep patterns (see Table 1).

2.3. Algorithms

In this study, we employed two distinct learning strategies to analyze sleep patterns from thigh-mounted accelerometer data. The first strategy employed a sequential methodology, using an ensemble of four pairs of models, with each pair featuring the same algorithm. This sequential strategy was designed to simplify

3

the prediction task by decomposing it into two stages: first predicting 'in-bed' time, then 'sleep' time. The output from the first set of models, which predicted in-bed time, was subjected to a 5-minute median filter to eliminate leading and trailing in-bed time blips. This process enabled us to extract a single continuous time interval that we identified as the sleep period time window (SPT). The SPT, in turn, served as the input to the second models in the sequence, enhancing their predictive accuracy for sleep time. We applied this sequential strategy across all four algorithms, as detailed below.

1. Logistic Regression (LREG): Logistic regression served as a simple and fast baseline model. However, due to its linear nature, it may struggle with capturing complex relationships and non-linear patterns present in the accelerometer data.
2. Decision Tree (TREE): Decision trees are capable of handling non-linear patterns and are easily interpretable. However, they are prone to overfitting, particularly when dealing with complex patterns that require simultaneous consideration of multiple features.
3. Single-layer Feed-forward Neural Network (SNN): Single-layer feed-forward neural networks can effectively capture non-linear relationships, even with their relatively simple structure. However, they tend to be more challenging to interpret compared to simpler models. Additionally, careful tuning of the network's architecture and training process is required to mitigate the risk of overfitting.
4. XGBoost (XGB): XGBoost is a powerful algorithm known for its ability to provide highly accurate predictions and handle complex, non-linear patterns in the data. It also incorporates built-in methods to prevent overfitting. However, training XGBoost models can be computationally intensive, and interpreting the predictions it generates can pose challenges.

In parallel, we also employed a multiclass approach using a bidirectional Long Short-Term Memory (biLSTM)[29] neural network. This network, which was designed to predict three distinct classes: 'out-of-bed-awake', 'in-bed-awake', and 'in-bed-asleep', was configured with four layers and 128 hidden units per layer. This balance between model complexity and training efficiency was intended to facilitate learning of intricate patterns while ensuring feasible training times. The bidirectional nature of the LSTM enhanced data interpretation and reduced overfitting by doubling the hidden units at each time step. The LSTM model used sequences of tensors as input, with each sequence spanning 10 minutes and a step size of one. As demonstrated by previous studies such as those by Sano et al.[30] and Chen et al.[31], LSTM models have shown great promise in sleep detection using accelerometer data, thanks to their ability to capture complex temporal patterns.

2.4. Model Training

For the models in sequence, we trained four pairs of classification models. Each pair was designed to distinguish between in-bed/out-of-bed and asleep/awake states, respectively. The dataset was randomly split into a training set and a testing set, each containing approximately 50% of the subjects. The splitting of the data was ensured to not have samples from the same night simultaneously present in both sets. To optimize hyperparameters, we performed a 10-fold Monte Carlo cross-validation on a regular grid, comprising 20 different combinations of hyperparameters. The F1 score served as the optimization metric. The best-performing set of hyperparameters was then used to fit the models to the full training dataset. This approach allowed us to maximize performance by leveraging all available data. Moreover, after extracting the in-bed time from the initial sequential models, the imbalance on the resulting dataset could cause biases during model training, as models may favor predicting the majority class. To rectify this, we employed the Synthetic Minority Over-sampling Technique (SMOTE)[32]. SMOTE generates new samples by interpolating random samples with their nearest neighbors. We utilized the themis R package[33] to implement SMOTE, resulting in a balanced distribution of training samples across both classes.

The biLSTM model was trained to differentiate between three states: out-of-bed-awake, in-bed-awake, and in-bed-asleep. The data used for training the biLSTM was randomly divided into training, validation, and test sets, based on a 50/25/25 split. We ensured that data from the same night was not present across

different sets. The model was trained using the Adam optimizer, selected for its computational efficiency and adaptability of the learning rate during training. Given the multiclass classification task with mutually exclusive classes, we employed the cross-entropy loss function. To obtain a probability distribution over the classes, the softmax activation function was applied at the output layer. We evaluated the model's performance using the F1 score on both the training and validation sets. We implemented early stopping with a patience of 3 epochs, halting the training process if there was no improvement in the validation loss over three consecutive epochs.

2.5. Model Validation

In our study, we utilized standard evaluation metrics to assess the performance of each model on an epoch-to-epoch basis. These include accuracy ($accuracy = \frac{TP+TN}{TP+TN+FP+FN}$), sensitivity ($sensitivity = \frac{TP}{TP+FN}$), specificity ($specificity = \frac{TN}{TN+FP}$), precision ($precision = \frac{TP}{TP+FP}$), negative predictive value (NPV, $NPV = \frac{TN}{TN+FN}$), and F1 score ($F_1 = 2 * \frac{precision*sensitivity}{precision+sensitivity}$).

In the context of our sequential learning strategy, the initial models were tasked with the binary classification of in-bed vs. out-of-bed. For this task, we assessed performance using the F1-score, accuracy, sensitivity, specificity, and precision metrics. The second models in our sequential learning strategy focused on the binary classification of asleep vs. awake. For these models, we considered the same metrics, in addition to the negative predictive rate. The class imbalance in this case led us to compute the F1 score as an unweighted macro-average. Additionally, we evaluated the multiclass classifier, biLSTM, using the same metrics. To do this, we considered the multiclass output as to binary classifications, where the first was out-of-bed vs the rest and the second binary classification as in-bed-awake vs in-bed-asleep. To further illustrate model performance, we provide confusion matrices for the full dataset, encompassing both in-bed and out-of-bed data. These matrices report relative counts, column percentages (the proportion of the true class accurately predicted), and row percentages (the proportion of predictions correctly classified). We considered both the in-bed/out-of-bed and awake/asleep scoring tasks as binary classification problems, designating in-bed and asleep as the positive labels and out-of-bed and awake as the negative labels in accordance with previous research[34,35].

To assess the performance of our models in deriving sleep quality parameters, we utilized Bland-Altman plots and Pearson correlations. The Bland-Altman method was employed specifically to determine the level of agreement between two measurement techniques. Considering our dataset contained multiple observations per subject, we integrated a bootstrap procedure to address this extra source of variability. We calculated the mean difference (bias) and defined the LOA as the mean difference plus or minus 1.96 times the standard deviation of these differences. To ensure our measurements were robust and accounted for intra-subject variability, we estimated the 95% confidence intervals for both the bias and the LOA using a bias-corrected and accelerated bootstrap method, utilizing 10,000 bootstrap replicates. The sleep quality parameteres included are defined as follews in accordance with the ZM definitions:

1. Sleep Period Time (SPT) - This refers to the total duration of time in bed with the intention to sleep, which is defined as the time from the start to the end of the ZM recording.
2. Total Sleep Time (TST) - This is the time spent asleep within the SPT.
3. Sleep Efficiency (SE) - This is the ratio between TST and SPT, representing the proportion of the sleep period that was actually spent asleep.
4. Latency Until Persistent Sleep (LPS) - This metric represents the time it takes to transition from wakefulness to sustained sleep. It is calculated as the time from the beginning of the ZM recording until the first period when 10 out of 12 minutes are scored as sleep.
5. Wake After Sleep Onset (WASO) - This refers to the time spent awake after initially falling asleep and before the final awakening. In our analysis, a period is counted as 'awake' only if it consists of 3 or more contiguous 30-second epochs which is also how the ZM summarizes WASO.

₂₀₉ R version 4.3.0 (2023-04-21)[36] and the Tidymodels[37] and Tidyverse[38] suite of packages were used as
₂₁₀ the core tools for model development and analyses. Python version 3.10.6[39] and PyTorch[40] were used to
₂₁₁ implement the biLSTM model. All code used to perform the analysis and generate the figures in this paper
₂₁₂ are available in this repository.

3. Results

₂₁₄ As reported in Table 1 the sleep quality parameters derived from ZM predictions were modified by the
₂₁₅ implementation of 5-minute and 10-minute median filters. SPT were consistent across raw and filtered
₂₁₆ datasets (mean: 9.2 ± 2.1 hours), corresponding to the length of the ZM recording. TST and SE increased
₂₁₇ in the filtered data, implying the filters categorize some wakefulness as sleep. Specifically, TST increased
₂₁₈ from a raw mean of 7.7 ± 1.9 hours to 8.1 ± 2.0 hours (5-minute filter) and 8.2 ± 2.1 hours (10-minute
₂₁₉ filter), while SE rose from $82.6 \pm 12.0\%$ to $86.4 \pm 12.7\%$ and $87.5 \pm 12.9\%$ respectively. LPS also elevated,
₂₂₀ suggesting the filter smooths out brief awakenings at sleep onset, leading to a prolonged time to persistent
₂₂₁ sleep. A significant change was seen in WASO, which dropped from 39.0 ± 33.6 minutes in raw data to
₂₂₂ 30.6 ± 46.8 minutes and 22.3 ± 55.4 minutes in the 5-minute and 10-minute filtered data, respectively. The
₂₂₃ number of awakenings was also considerably reduced with the application of filters. In the raw data, the
₂₂₄ average number of awakenings was 34.46 ± 11.33 per night, which reduced to 4.43 ± 3.26 and 1.95 ± 2.01
₂₂₅ for the 5-minute and 10-minute filtered data sets respectively.

Table 1: Overview of characteristics of the ZM sleep quality summaries per night. Values are represented as mean (SD).

	SPT (hrs)	TST (hrs)	SE (%)	LPS (min)	WASO (min)	Awakenings (N)
Raw ZM Predictions	9.2 (2.1)	7.7 (1.9)	82.6 (12)	34.5 (27.9)	39 (33.6)	34.5 (11.3)
5-Min Median	9.2 (2.1)	8.1 (2)	86.4 (12.7)	36.3 (39.8)	30.6 (46.8)	4.4 (3.3)
10-Min Median	9.2 (2.1)	8.2 (2.1)	87.5 (12.9)	38 (48.7)	22.3 (55.4)	1.9 (2)

3.1. Performance on Epoch-to-Epoch Basis

₂₂₇ The epoch-to-epoch evaluation of predicting in-bed time is outlined in Table 2, and demonstrates practically
₂₂₈ equivalent performance across all model types. The F1 score ranges from 94.4% (Decision Tree) to 95.4%
₂₂₉ (XGBoost), while accuracy ranges from 95.3% (Decision Tree) to 96.1% (XGBoost). Sensitivity, Precision,
₂₃₀ and Specificity also demonstrate consistent results across the models. The XGBoost model, despite recording
₂₃₁ the highest metrics with an F1 score of 95.4% and accuracy of 96.1%, outpaced the others only marginally.

Table 2: In-bed performance metrics

	F1 Score (%)	Accuracy (%)	Sensitivity (%)	Precision (%)	Specificity (%)
Decision Tree	94.4	95.3	93.1	95.6	96.9
Logistic Regression	95.0	95.7	95.0	94.9	96.3
Feed-Forward Neural Net	95.0	95.8	95.1	95.0	96.3
XGBoost	95.4	96.1	95.8	94.9	96.2
biLSTM	95.2	95.3	95.3	95.1	95.3

₂₃₂ Table 3 details the performance of all sequential model types on raw and median-filtered (5 and 10 minute)
₂₃₃ ZM predictions for sleep/wake classification. For raw ZM predictions, the F1 scores, which are unweighted
₂₃₄ macro averages, range from 65.6% (biLSTM) to 76.2% (XGBoost). All models perform comparably, but the
₂₃₅ low specificity values (62.5% to 70.9%) suggest difficulty in correctly classifying awake epochs. Applying
₂₃₆ a 5-minute median filter improves the performance metrics. The XGBoost model tops the charts with an

F1 score of 79.2% and NPV of 74.0%. However, specificity still remains low, with values between 54.7% (XGBoost) and 74.8% (Logistic Regression) across all models. With a 10-minute median filter, the metrics improve further. The XGBoost model still leads with an F1 score of 80.9% and an NPV of 75.9%. But, specificity remains low, ranging from 57.5% (Decision Tree) to 76.4% (Logistic Regression) across all models.

Table 3: Performance of the sleep/wake classification of the sequential models.

	F1 Score (%)	Precision (%)	NPV (%)	Sensitivity (%)	Specificity (%)
Raw ZM Predictions					
Decision Tree	72.9	93.2	48.4	86.3	67.1
Logistic Regression	71.0	93.7	43.9	82.7	70.9
Neural Network	71.8	93.8	45.1	83.6	70.8
XGBoost	76.2	92.8	58.0	91.3	62.8
biLSTM	65.6	80.6	80.6	62.5	62.5
5-Min Median					
Decision Tree	75.5	94.2	55.5	93.4	59.0
Logistic Regression	68.3	95.8	36.0	81.4	74.8
Neural Network	71.7	95.8	41.6	85.6	73.1
XGBoost	79.2	93.9	74.0	97.3	54.7
biLSTM	70.3	84.6	84.6	66.2	66.2
10-Min Median					
Decision Tree	76.3	94.7	58.1	94.9	57.5
Logistic Regression	68.0	96.5	34.3	81.9	76.4
Neural Network	71.0	96.1	39.5	86.5	71.4
XGBoost	80.9	94.9	75.8	97.7	57.6
biLSTM	70.9	75.1	75.1	68.5	68.5

A complete set of confusion matrices generated from data both containing the out-of-bed and in-bed time are presented in Figure 4. The figure shows favorable epoch-to-epoch performance across all sequential models, however, it is evident that the biLSTM is less successful in classifying the in-bed-awake class which cannot be deduced from the confusion matrices from the sequential models.

3.2. Evaluation of Sleep Quality Parameters

Table 4 presents a comparative analysis of the included models used to predict various sleep quality parameters (SPT, TST, SE, LPS, WASO) using the 5-minute median filtered ZM predictions. To see the full table including models developed from raw ZM predictions and 10-minute median filtered ZM predictions, see [**SUPP. MAT.**]. In terms of bias, the decision tree model consistently underestimated SPT, TST, and SE, and overestimated LPS and WASO in comparison to ZM. The logistic regression model had similar trends, with more pronounced underestimation in TST and overestimation in LPS. The feed-forward neural network also exhibited similar bias as the decision tree and the logistic regression models, but with a higher overestimation in WASO. On the other hand, the XGBoost model showed least bias among all, especially in its 5-minute median predictions. Considering LOA, the decision tree had higher variability across different sleep quality parameters and filtering techniques, particularly for LPS and WASO, which indicates lower agreement with ZM. Other models had comparable LOA but with notable exceptions. For example, TST LOA for the logistic regression model was particularly wide in the 5-minute median predictions. Correlation-wise, the pearson coefficient, revealed that the XGBoost model consistently had the highest correlation with ZM across all sleep quality parameters and filtering methods Notably, the XGBoost's 5-minute median predictions showed the strongest correlation (0.66) for TST among all models and filtering techniques.

Table 4: Summary of Bias, Limits of Agreement, and Pearson Correlation for various Sleep Parameter Predictions (SPT, TST, SE, LPS, WASO) using different Machine Learning Models (Decision Tree, Logistic Regression, Feed-Forward Neural Net, XGBoost) with Raw ZM Predictions, 5-Min and 10-Min Median as predictors. Each value is provided with its 95% Confidence Interval (CI).

	Bias (95% CI)	LOA (95% CI)	LOA (95% CI)	Pearson, r (95% CI)
5-Min Median - Decision Tree				
SPT (min)	-21.6 (-25.6;-17.6)	-117.5 (-125.6;-110.7)	74.2 (63.9;85.9)	0.54 (0.48;0.6)
TST (min)	-50.5 (-55.2;-46)	-161.4 (-175.8;-151.3)	60.4 (51.5;71.7)	0.48 (0.42;0.54)
SE (%)	-5.5 (-6.3;-4.7)	-23.9 (-26.4;-22.2)	12.9 (11.6;14.6)	0.22 (0.14;0.29)
LPS (min)	24.6 (19.7;29.1)	-88.8 (-115;-77.3)	138 (126.2;156.7)	0.06 (-0.02;0.14)
WASO (min)	9.9 (6.5;14)	-79.4 (-109;-63.1)	99.2 (80;136.1)	0.15 (0.07;0.22)
5-Min Median - Logistic Regression				
SPT (min)	-3.7 (-8;1)	-112.2 (-120.9;-105.2)	104.8 (94;117.4)	0.38 (0.3;0.44)
TST (min)	-139.7 (-146.9;-133)	-305.6 (-323.6;-291.8)	26.2 (16.1;38.6)	0.09 (0.01;0.17)
SE (%)	-23.2 (-24.3;-22.2)	-48.1 (-50.9;-46.1)	1.7 (0.1;3.8)	0.13 (0.05;0.21)
LPS (min)	58.1 (53.4;62.6)	-52.3 (-75;-40.1)	168.6 (155.9;187.7)	0.05 (-0.03;0.13)
WASO (min)	45.4 (41.7;49.7)	-50.7 (-74.4;-38.4)	141.5 (126.8;173)	0.19 (0.11;0.27)
5-Min Median - Feed-Forward Neural Net				
SPT (min)	-3.9 (-8.1;0.9)	-112.7 (-122;-105.2)	104.9 (94.1;118.4)	0.38 (0.3;0.44)
TST (min)	-126.5 (-132.8;-120.3)	-276.8 (-291.3;-264.7)	23.9 (14.8;33.9)	0.25 (0.17;0.32)
SE (%)	-20.9 (-21.9;-19.9)	-44.3 (-46.3;-42.5)	2.5 (1.1;4)	0.21 (0.13;0.29)
LPS (min)	35.3 (30.7;39.8)	-75.8 (-102.3;-63.4)	146.5 (134.4;166.9)	0.07 (-0.01;0.15)
WASO (min)	45 (41.2;49.2)	-51.8 (-76.4;-39.1)	141.7 (125.8;174.1)	0.21 (0.14;0.29)
5-Min Median - XGboost				
SPT (min)	0.2 (-3.7;4.5)	-97.4 (-106.2;-90.3)	97.8 (86.6;111)	0.56 (0.5;0.61)
TST (min)	-7 (-10.8;-3.3)	-95.5 (-105.2;-88)	81.4 (72.4;92.5)	0.66 (0.61;0.7)
SE (%)	-1.1 (-1.7;-0.5)	-15.6 (-17;-14.4)	13.3 (12.2;14.7)	0.44 (0.38;0.51)
LPS (min)	28.5 (23.9;32.6)	-76.4 (-104.2;-63.3)	133.4 (120.4;154.2)	0.12 (0.04;0.2)
WASO (min)	-0.9 (-3.9;3)	-83.4 (-113.1;-66)	81.7 (62;119.6)	0.26 (0.18;0.33)
5-Min Median - biLSTM				
SPT (min)	-36.1 (-41.7;-30)	-136.1 (-146.3;-126.9)	64 (51.1;78.6)	0.54 (0.45;0.62)
TST (min)	12.8 (7.4;18.3)	-80.1 (-89.8;-72.3)	105.8 (94.3;118.8)	0.63 (0.55;0.69)
SE (%)	8 (7.2;8.8)	-5.1 (-6.8;-3.8)	21.1 (19.5;23.1)	0.16 (0.04;0.27)
LPS (min)	-15.7 (-25.9;-7.5)	-169 (-230.7;-127.9)	137.6 (101.1;184.9)	0.09 (-0.02;0.2)
WASO (min)	-3 (-9.9;7.7)	-144.1 (-197.2;-107.2)	138.1 (90.8;211.4)	0.02 (-0.1;0.13)

Figure 5 shows the agreement between the XGBoost model, trained on 5-minute median filtered ZM predictions, and the 5-minute median-smoothed ZM-derived sleep quality parameters. The Bland-Altman plot for the SPT and TST reveals a significant level of agreement with the ZM, as evidenced by a bias close to zero. Interestingly, a portion of the data points are located near the zero line indicating perfect agreement. However, the presence of extreme outliers widens the limits of agreement (LOA). The scatterplot for SPT also demonstrates a positive trend, indicating a moderate linear correlation between the XGBoost model and the ZM-derived sleep quality parameters. The bias and LOA for TST are comparable to those observed for SPT, indicating a consistent level of agreement between the two methods. The scatterplot for TST also shows a slightly higher correlation, primarily driven by the absence of extreme outliers.Furthermore, the remaining three sleep quality parameters, SE, LPS, and WASO, exhibit heteroscedasticity in contrast to SPT and TST. This outcome is expected as achieving 100% sleep efficiency is relatively rare, resulting

in less disagreement between the methods as values approach the upper limit. However, as sleep efficiency decreases, the potential for discrepancies and differing interpretations between the methods increases, leading to greater heteroscedasticity. A moderate positive linear correlation is observed between the XGBoost model and ZM-derived sleep quality parameters for SE, however, a poor correlation is observed for LPS and WASO, suggesting less agreement between the two methods for these parameters. Similar plots for all models are available in the **supplementary materials (75 plots. Jeg ved ikke om nogen orker at bladre igennem dem).**

4. Discussion

In an effort to mature the methods for estimating sleep from thigh-worn accelerometers, we evaluated various models for predicting in-bed and sleep time and their derived sleep quality parameters. Furthermore, we trained and evaluated the models using raw and median-filtered gold standard predictions from the ZM. In general, all sequential models performed well at predicting in-bed time. More challenging was it to distinguish wake from sleep on the extracted in-bed time, however, the performance of the sequential models were enhanced by the application of median filters. Moreover, even though the multiclass biLSTM showed good performance across F1 score, precision and NPV, the derived sleep quality parameters were not on par with the XGBoost model which demonstrated the highest performance metrics across all evaluations, including epoch-to-epoch prediction and sleep quality parameter derivatives. Despite this, all sequential models showed low specificity values, indicating difficulty in correctly classifying awake epochs during time in bed. The application of 5-minute and 10-minute median filters improved the performance metrics of all models, with the XGBoost model consistently leading. The median filters increased total sleep time and sleep efficiency, while reducing wake after sleep onset and the number of awakenings. The XGBoost model also showed the least bias and highest correlation with ZM across sleep quality parameters.

Limited research exists regarding the epoch-to-epoch effectiveness of classifying in-bed time based on data from thigh-worn accelerometers. Nevertheless, Carlson and colleagues provided compelling insights. They demonstrated that a third-party algorithm, "ProcessingPal," and a proprietary one, "CREA," achieved accuracies of 91% and 86% respectively. These algorithms, evaluated against self-reported measures[15], produced F1 scores as high as 95% and 96%. These figures are consistent with the performance of our sequential models, which also achieved F1 scores and accuracy scores exceeding 95% in identifying in-bed time. In our study, in-bed time is equated with SPT. All models, with the exception of XGBoost, underestimated SPT. The biLSTM model showed the greatest underestimation, with a bias of -36 minutes, reflecting trends observed in previous research. Winkler et al. developed an algorithm that, despite a strong correlation (Pearson correlation coefficient = .67) between their algorithmic results and diary-recorded waking times, overestimated waking wear time by more than 30 minutes, resulting in an underestimation of in-bed time[18]. This trend was further confirmed when Inan-Eroglu et al. examined Winkler et al.'s algorithm, revealing a underestimation of 9.8 minutes in bed time compared to self-reported measures[16]. In contrast, a study by van der Berg et al. reported a slight underestimation of in-bed time. They employed a unique approach with their algorithm, which relied on quantifying the number and duration of sedentary periods to determine time in bed, and active periods (standing or stepping) to identify wake times[17]. Finally. it is important to note that high predictive performance in determining in-bed time does not necessarily translate to accurate predictions of broader sleep quality parameters. The crucial task of detecting awake periods during in-bed time, a key factor in assessing sleep quality, may not be effectively captured by in-bed time predictions alone. Indeed, underestimating in-bed time could result in overestimating waking time during in-bed time. Furthermore, the distinction between actual sleep and time spent in bed, often overlooked but vital in sleep research, is critical for a comprehensive understanding of sleep quality.

To the best of our knowledge, Johansson and colleagues[19] are the only researchers who have reported epoch-to-epoch performance metrics for sleep scoring using thigh-worn accelerometers, beyond just "waking time" and "in-bed time." They achieved a mean sensitivity of 0.84, specificity of 0.55, and accuracy of 0.80, using a single-night evaluation dataset of 71 subjects. Despite our models achieving a sensitivity above 97%,

they, like Johansson et al.'s algorithm, struggled with detecting in-bed awake epochs. This is reflected in the low specificity scores, ranging from 54.7% to 76.4%, reported in our study. The challenge of low specificity is not unique to methods using data collected from thigh-worn devices. Conley et al.'s meta-analysis[41] reported similar findings when estimating sleep using wrist-worn accelerometers among healthy adults, with a mean sensitivity, accuracy, and specificity of 0.89, 0.88, and 0.53, respectively. Furthermore, Patterson and colleagues[42] recently summarized the performance of various heuristic algorithms, machine learning, and deep learning models used to predict sleep. They found the mean sensitivity and specificity to be 93% (SD = 2.8) and 60% (SD = 11.1) respectively. These findings underscore the challenge of automating the detection of in-bed awake periods. Interestingly, despite low specificity values for most of our models and configurations, we observed an overestimation of LPS and WASO, contrasting with most previous research[41,10]. This overestimation of wake epochs is evident from the low NPV scores, indicating that only a small proportion of the wake predictions are actually correct. This discrepancy may be driven by the SMOTE process used to balance the dataset. If the synthetic "wake" samples created by SMOTE are not representative of the true "wake" data, the models might learn to incorrectly classify certain "sleep" epochs as "wake". This could lead to an overestimation of LPS and WASO, as the models are incorrectly identifying more periods of wakefulness during the sleep period.

The use of the SMOTE technique likely improved the performance of our models by addressing the class imbalance in our data. However, this technique also introduced synthetic"wake" samples that may not be fully representative of true wake data. This could potentially lead some models to overestimate the wake class. Interestingly, the biLSTM model, which was not trained on SMOTE-processed data, was the only one to overestimate TST and SE. On the other hand, the XGBoost model, which was trained on data subjected to the SMOTE process, was able to handle the synthetic "wake" samples better than the other models, and it did not overestimate TST to the same degree. The Bland-Altman statistics for the XGBoost model trained on the 5-minute median filtered ZM predictions showed a mean difference of -7 minutes for TST and -1.1% for SE, with limits of agreement ranging from -95.5 to 81.4 minutes and from -15.6% to 13.3% respectively. This suggests that the XGBoost model was able to maintain a balance between sensitivity and specificity, and it was not overly influenced by the synthetic "wake" samples. The XGBoost model's success with the SMOTE dataset may be due to its ability to handle non-representative synthetic samples. XGBoost's gradient boosting mechanism allows it to iteratively learn from the errors of previous models, which can help it to better distinguish between true wake data and synthetic wake samples created by SMOTE. This iterative learning process could make XGBoost more robust to the inaccuracies introduced by the synthetic samples, leading to better overall performance.

Typically, sleep detection methods are applied in two contexts: either to night recordings or to 24-hour recordings. In night recordings, it is possible to derive sleep quality parameters like SE and LPS because the SPT is already known because it is inferred from the length of the recording[41,42]. On the other hand, when sleep detection methods are applied to 24-hour recordings, most methods do not have the ability to infer the SPT with sleep diaries[43]. Consequently, these methods are unable to generate certain sleep quality parameters that rely on the SPT[44,45]. To overcome this limitation, we have incorporated models that can differentiate between in-bed awake time and in-bed asleep from out-bed awake time over a 24-hour recording. This approach allows our models to estimate all commonly used sleep quality parameters. Van Hees et al.[46] have proposed an algorithm to determine SPT from data collected by wrist-worn devices. This algorithm was recently validated by Plekhanova and her team[47]. By combining this algorithm with other methods, further sleep quality parameters can be inferred based on the identified SPT. Van Hees et al.[46] reported good agreements and low mean differences compared to self-report and PSG on SPT, findings later confirmed by Plekhanova and colleagues. However, they also observed poor agreement with LPS and Wake After Sleep Onset (WASO). They found low reliability with PSG, indicating difficulties in detecting wakefulness during in-bed time. These challenges parallel those we experienced in our study.

In our evaluation of sleep quality parameters, we found that LPS had the largest mean error relative to absolute time allocated to LPS. This suggests that the initial epochs of Sleep Period Time (SPT) are particularly challenging to classify correctly. This is also supported by the poor Pearson correlations between

LPS derived from model predictions and the ZM. The XGBoost model, which was the best performer among all models, overestimated LPS by an average of 26.4 minutes for models trained on raw ZM predictions, 28.5 minutes for models trained on 5-minute filtered ZM predictions, and 34.5 minutes for models trained on 10-minute filtered ZM predictions. This level of discrepancy is comparable to the mean error of sleep latency of 23 minutes reported by Johansson et al.[19]. Johansson et al. suggest that the discrepancy with the gold standard is likely due to the multifaceted nature of the sleep state, which is a complex physiological process. Short awakenings or sleep episodes may not necessarily correspond to noticeable changes in thigh movement, making them difficult to detect and accurately classify. These results align with several methods for wrist-worn devices reviewed by Conley and colleagues[41]. They reported correlations between accelerometer and PSG sleep onset latency (equivalent to LPS) from 10 studies with a mean correlation of 0.2 (ranging from -0.69 to 0.69), indicating the inherent difficulty in estimating this parameter using accelerometry alone.

Our study's XGBoost model demonstrated relatively narrower limits of agreements (LOAs) for TST, SE, and WASO, with ranges of -95.5 to 81.4 min, -15.6 to 13.3%, and -83.4 to 81.7 min, respectively when compared with other models such as the Van Hees algorithm[13], Oakley rsc (rescored)[10], and LSTM-50[10] evaluated in the Patterson et al. study[42]. Furthermore, comparing the LOAs between our XGBoost model and the algorithm developed for thigh-worn devices by Johansson et al. study[19], our XGBoost model showed narrower LOAs for TST , SE, LPS , and WASO, but not SPT. Generally, all methods, both from this study and from the reviewed literature, exibit wide LOAs sugesting that there is high variability in the derevide sleep quality parameters. These findings imply that the current methods, are only reasonbly reliable for assessing sleep quality parameters at a group level. However, caution should be exercised when applying the models and methods to individual-level sleep assessments. Therefore, further improvements and refinements are needed to enhance the precision and reliability of these models for individual sleep assessments.

In this study, we used the ZM as the reference method, rather than PSG, which is considered the gold standard for sleep measurement. This choice may contribute to discrepancies between our models and the ZM, as without a true gold standard, it's difficult to determine the source of disagreement. However, we believe that the use of ZM, which allows for multiple consecutive nights of recording, is valuable. This approach captures intra-individual variances in sleep, which is impractical with PSG. It also enabled us to include more nights in our study typically compared to those relying on PSG. For instance, the widely used Newcastle dataset[13] only contains data from 28 participants. However, upon examining the ZM outputs, we found that the raw predictions were not optimal for developing machine learning models due to a seemingly low signal-to-noise ratio (see Figure 3). The ZM itself mitigates this issue by applying certain filtering processes when generating sleep quality parameters. For example, epochs contributing to WASO must be in contiguous epochs of 3, and sleep only counts towards sleep quality parameters if 10 out of 12 minutes are scored as sleep. To improve the prospect of our machine learning algorithms, we applied median filters to the ZM raw predictions. This did in fact alter the derived sleep quality parameters. Notably, the mean WASO decreased from 39 minutes in the raw predictions to 30.6 minutes in the 5-minute median filtered predictions, and further decreased to 22.3 minutes in the 10-minute filtered predictions. The application of 5-minute and 10-minute median filters also led to increases in TST, SE, and LPS. This suggests that the filters may categorize some instances of wakefulness as sleep and smooth out brief awakenings. Despite these changes, the overall sleep quality profile derived from the median-filtered predictions is still comparable to that from the raw predictions, justifying our approach.

The study boasts several strengths, including the capacity to distinguish in-bed awake and asleep from out-of-bed, thereby allowing for the extraction of vital sleep quality parameters. Furthermore, the research benefits from evaluating multiple nights per subject, providing valuable information into intra-subject sleep variability. However, certain limitations exist. The use of ZM, which isn't recognized as a gold standard, could potentially compromise our findings' validity. Future research could consider using PSG as a reference for methods similar to ours, despite its limitations, for a more accurate comparison. Moreover, our models weren't validated using an external dataset, a process that would have showcased their broader applicability. Hence, our conclusions remain confined primarily to children.

In conclusion, our study contributes to the ongoing efforts to improve sleep estimation methods using

thigh-worn accelerometers. We evaluated different machine learning models for predicting in-bed and sleep times and their corresponding sleep quality parameters. While the sequential models generally demonstrated excellent performance in predicting in-bed time, they faced challenges in accurately distinguishing between sleep and wake epochs during in-bed time. Among all models and configurations evaluated, the XGBoost model exhibited superior performance across all performance metrics, including epoch-to-epoch predictions and sleep quality parameter derivatives. Our research also highlighted the current limitations of sleep detection methods, such as challenges in effectively detecting wake periods during in-bed time and the need for further improvements to increase the precision of individual sleep assessments. We believe our work lays the groundwork for future research to further refine and improve the performance of these models, contributing to a more precise and accurate evaluation of sleep patterns and quality using thigh-worn accelerometers.

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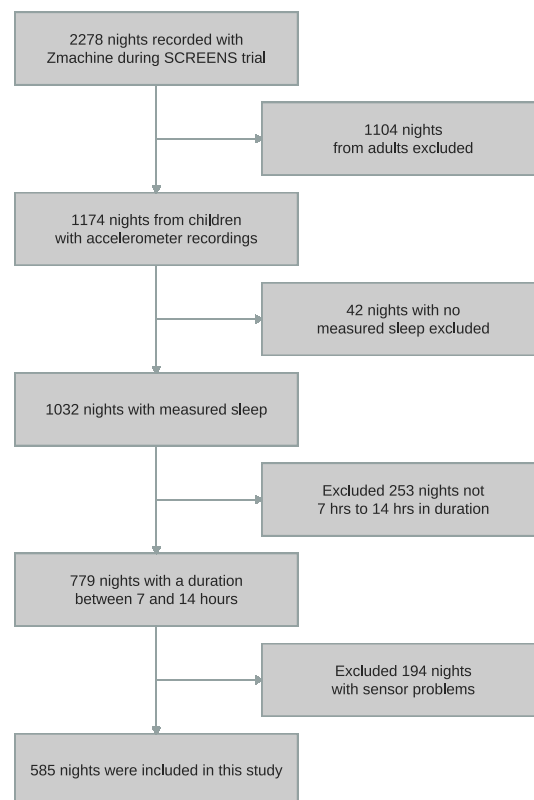
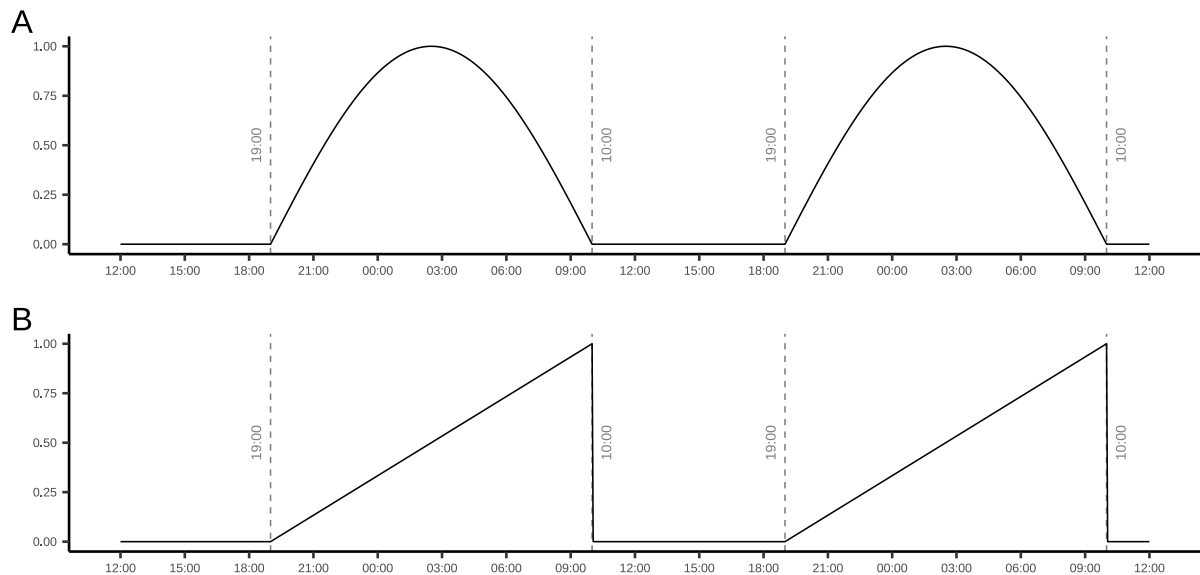Figure 1: Flowchart of eligible ZM recording nights included in the study

Figure 2: Sensor-independent features of circadian rhythms across two consecutive nights. A) cosinus feature, B) linear feature.
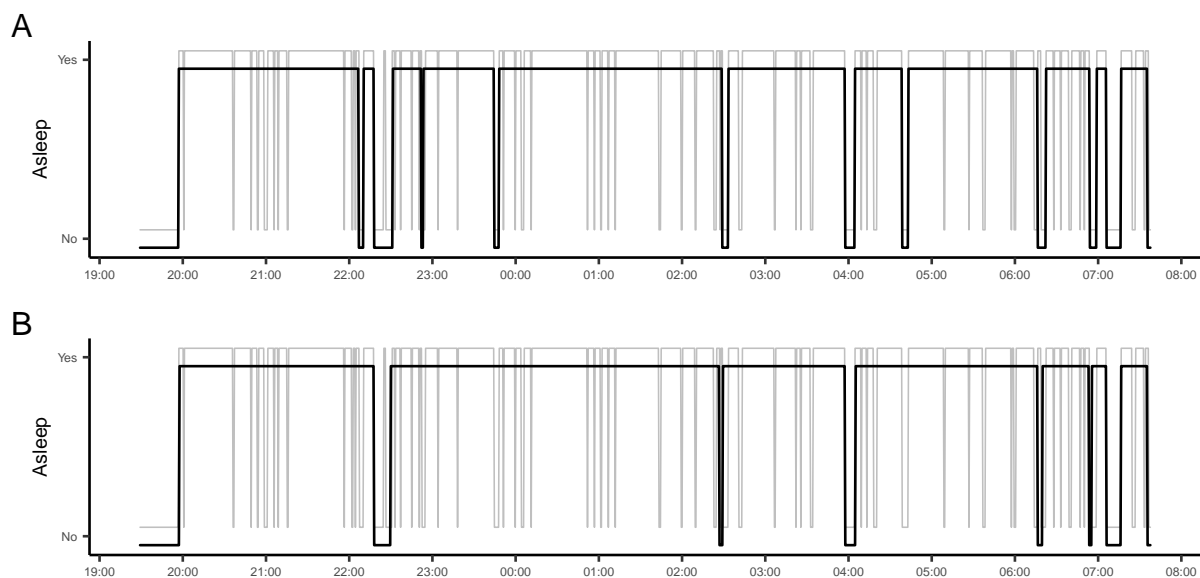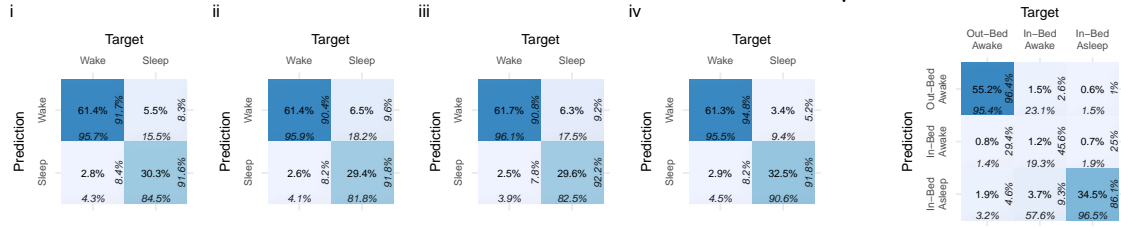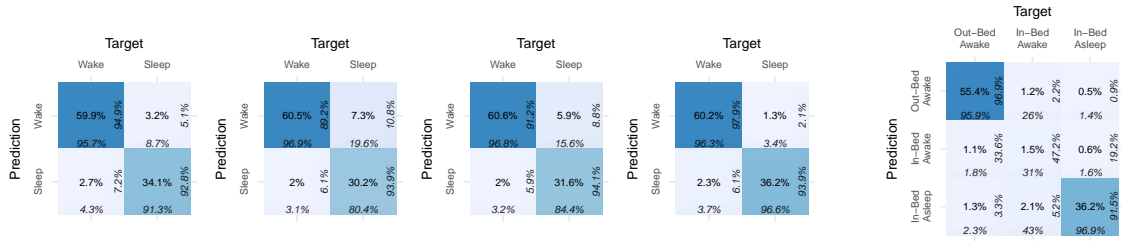

Figure 3: The difference in number of awakenings between the raw ZM predictions vs. 5-minute, and 10-minute median filtered predictions for a random night. Grey line is the raw predictions, black line is the median filtered predictions. A: 5-minute median filter on raw ZM predictions, B: 10-minute median filter on raw ZM predictions.
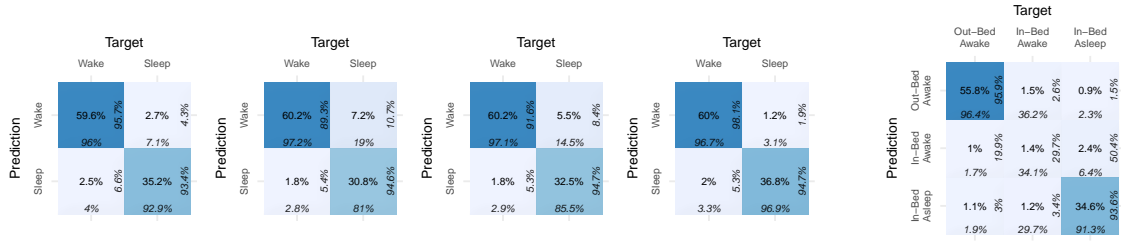
Figure 4: Confusion matrices for binary sleep prediction. The middle of each tile is the normalized count (overall percentage) and, beneath it, the count. The bottom number is the column percentage (target). At the right side of each tile is the row percentage (prediction). i) decision tree, ii) logistic regression, iii) feed-forward neural net, iv) XGBoost, and v) biLSTM.
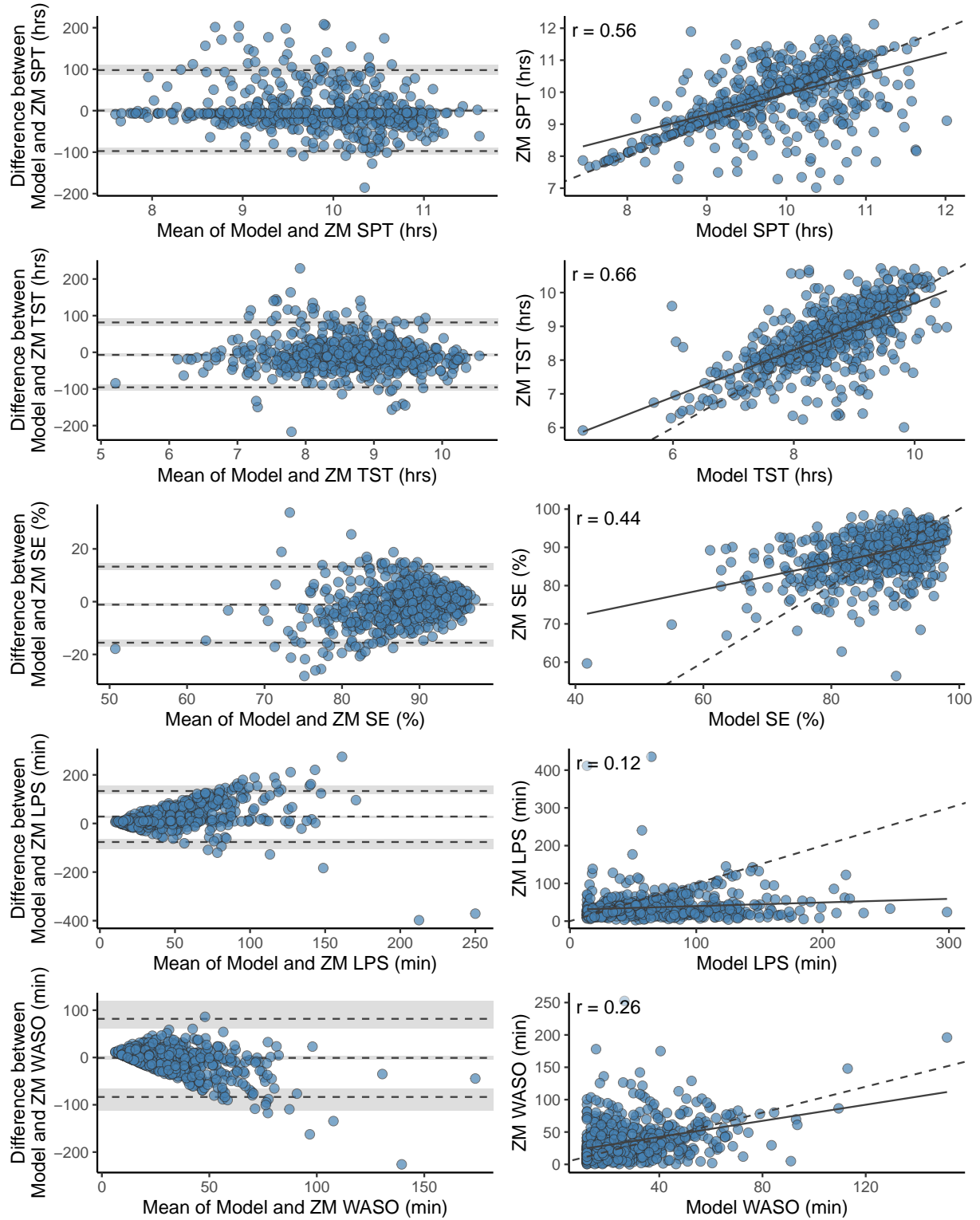
Figure 5: Comparison of sleep quality parameters derived from the XGBoost model trained on the 5-minute smoothed ZM predictions. The left column displays Bland-Altman plots. Dashed lines represent the bias (the average difference between the two measurements) and LOA, with the 95% confidence intervals represented as the grayed areas. The right column displays scatter plots of XGBoost-derived vs ZM-derived sleep quality parameters. The dashed line represents the identity line, while the full-drawn line represents the best linear fit. Pearson's correlations are annotated in the upper left corner.