



SUPER LEARNER FOR OPTIMAL PREDICTION

{ NIMA HEJAZI & ALAN HUBBARD } DIVISION OF BIOSTATISTICS, UC BERKELEY



School of
Public Health

UNIVERSITY OF CALIFORNIA, BERKELEY

OVERVIEW

1. This analysis seeks to generate optimal predictions for 5 genomic covariates across 67 sample observations, nearly evenly distributed across 5 "knockout" genotypes.
2. **Uninformative censoring:** the competition rules indicate that missingness was artificially introduced; this greatly simplifies the missing data problem to be solved via prediction and imputation methods.
3. Rather than use a single machine learning algorithm to estimate the missing values in the data set, a weighted combination of a library of learning algorithms is used to generate asymptotically optimal predictions.
4. While the theory underlying the Super Learner method is quite rich, at its core, the algorithm simply uses cross-validation to rank learning algorithms within a provided library according to a meta-learner, building a weighted combination of learning algorithms for prediction.

METHODOLOGY

The **Super Learner** method works as follows:

- Start by defining a base library of L learners: Ψ^1, \dots, Ψ^L to be used within SuperLearner.
- Specify a meta-learning method (Φ), used to evaluate the base learners.
- Use V -fold cross validation in each estimation step ($V = 10$ in our case) to protect against overfitting and evaluate learners.
- Each base learner is used to generate fitted values for the training fold, generating a new matrix of subset-specific fits.
- Then, the meta-learner is used to find the optimal combination of these fits.

In the analysis for this competition, we have used:

- The full data set, iteratively predicting values for the 5 genomic covariates of interest.
- In each run of Super Learner, indicator variables are used to impute the missing values remaining in the training set.

INTRODUCTION

- The goal of this prediction challenge is to infer the withheld values of a single genomic covariate for a subset of individuals from 5 randomly selected "knock-out" conditions in the full data set provided.
- In order to predict the missing values in a *provably optimal* manner, this analysis relies on the Super Learner algorithm, to generate asymptotically optimal prediction.
- The problem of overfitting with the individual (and ensemble) learners is avoided by employing V -fold cross-validation (where $V = 10$ in the results presented).
- The 5 genomic covariates that we provide predicted values for all have continuous measurements, thus, we use the squared error (L2) loss function with Super Learner.

RESULTS I

To assess the performance of Super Learner, we apply the mean squared error (MSE), discounting observations with missing data in each of the 5 genomic covariates of interest.

That is, for each covariate j , observations with missing values in y^j , and corresponding fitted values in \hat{y}^j , are removed. The MSE is then computed as follows:

$$MSE_j = \frac{1}{n_j} \sum_{i=1}^{n_j} (\hat{y}_i^j - y_i^j)^2$$

Covariate	MSE
RBC Distribution Width	0.00004096
Neutrophil Differential Count	0.00846919
Lymphocyte Differential Count	0.06623846
Monocyte Cell Count	0.00005010
Basophil Differential Count	0.00007293

Table 1: "Competition" Covariates with MSE

RESULTS II

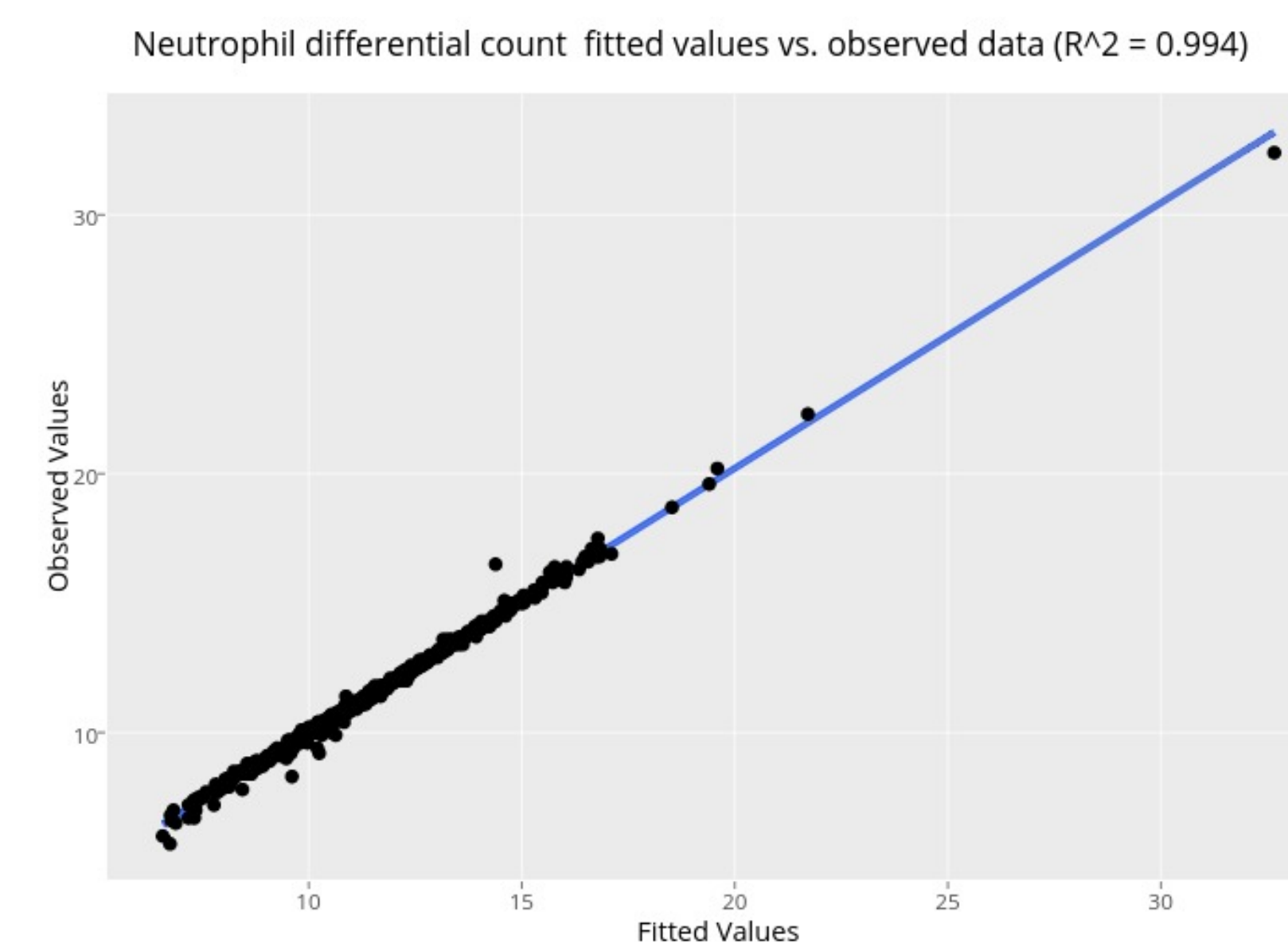


Figure 1: fitted vs true values for neutrophils

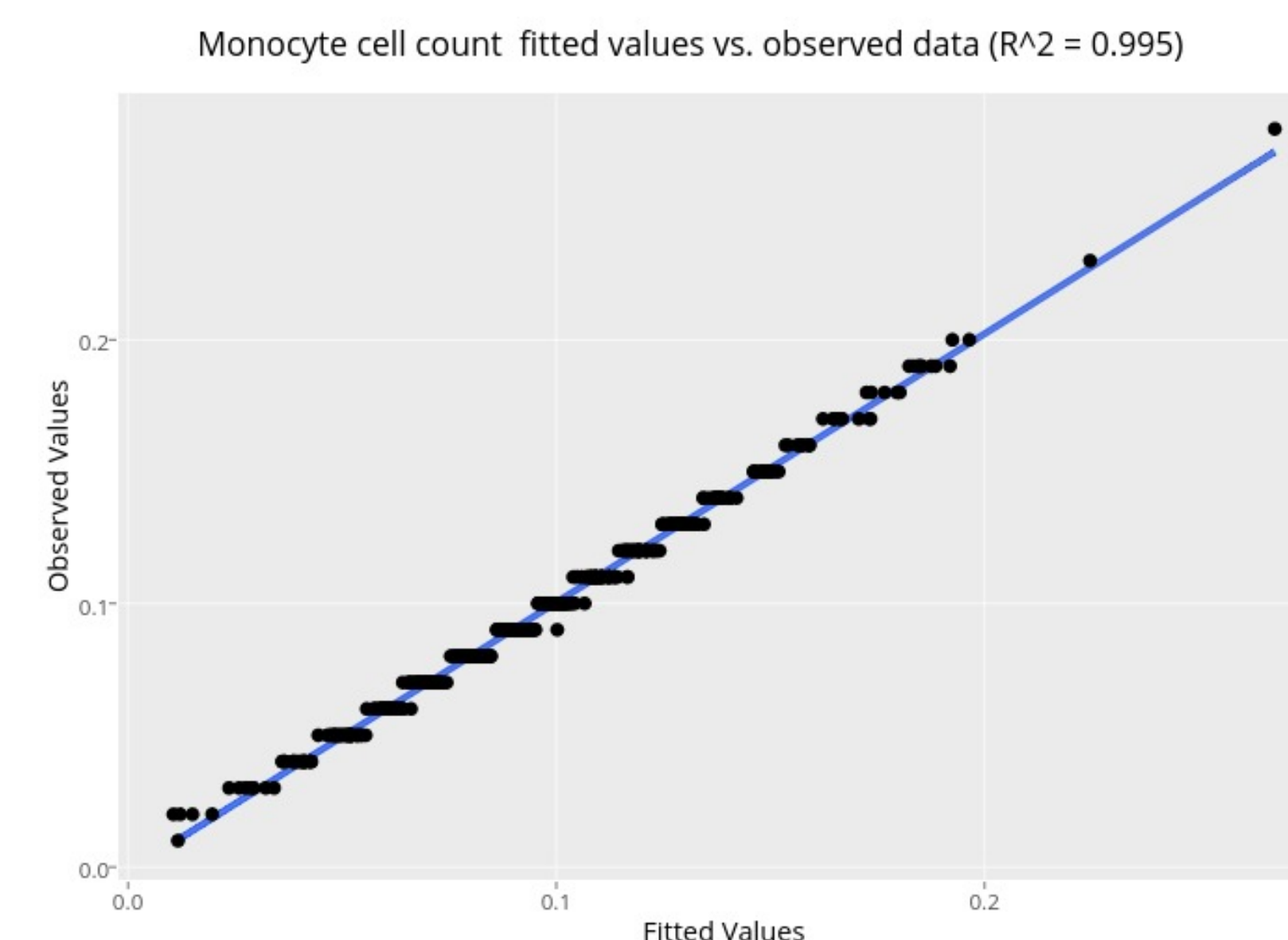


Figure 3: fitted vs true values for monocytes

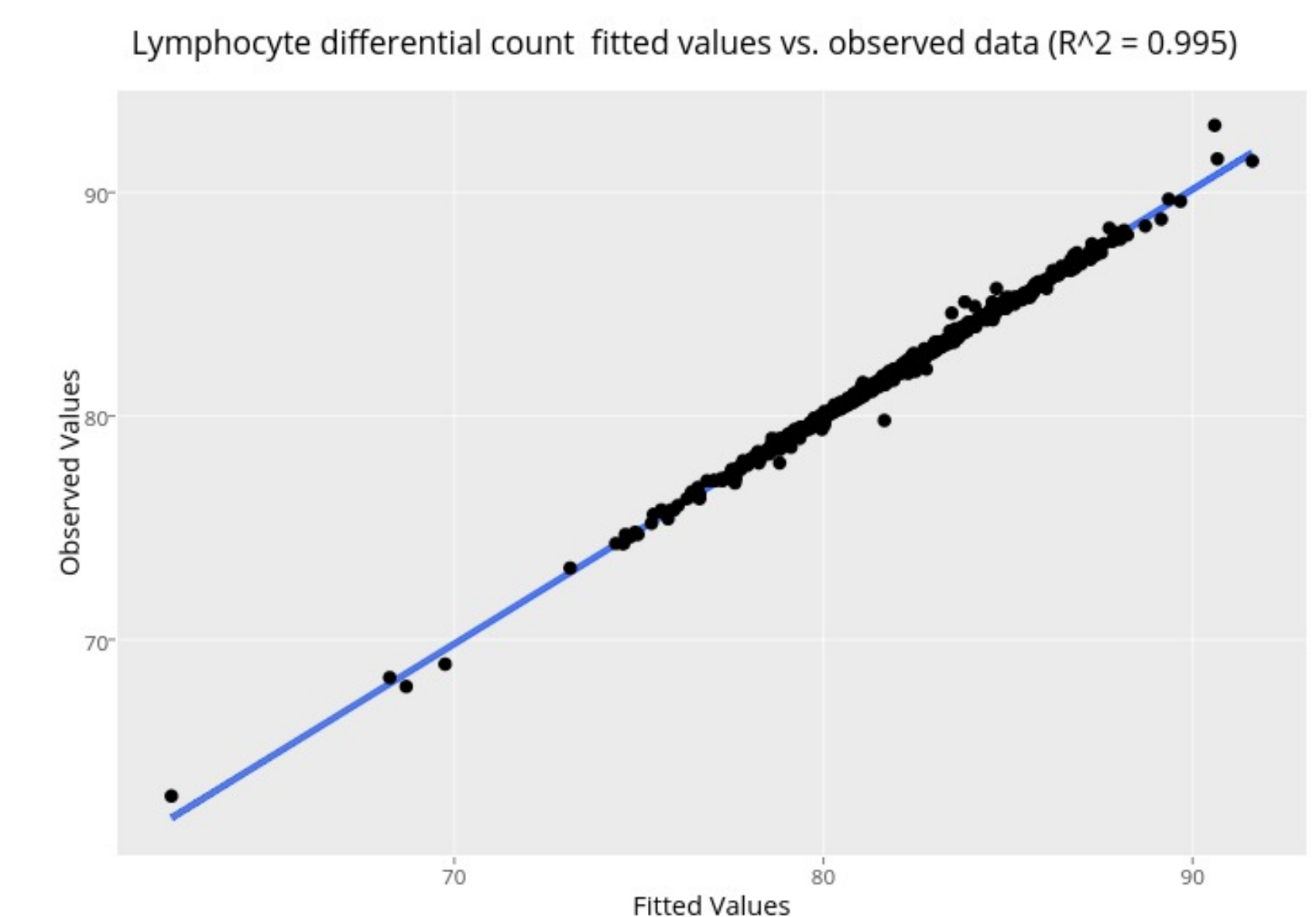


Figure 2: fitted vs true values for lymphocytes

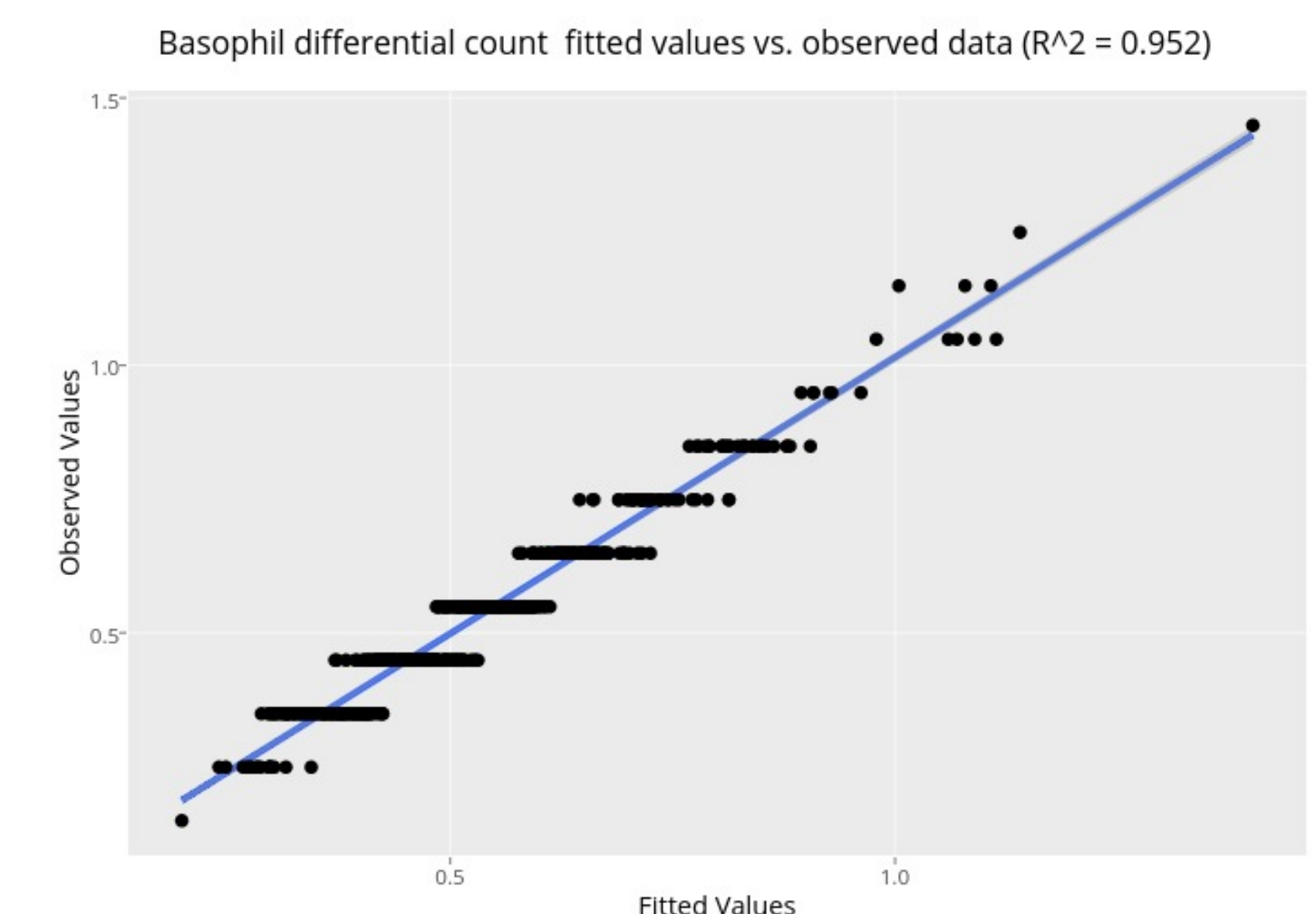


Figure 4: fitted vs true values for basophils

CONCLUSION

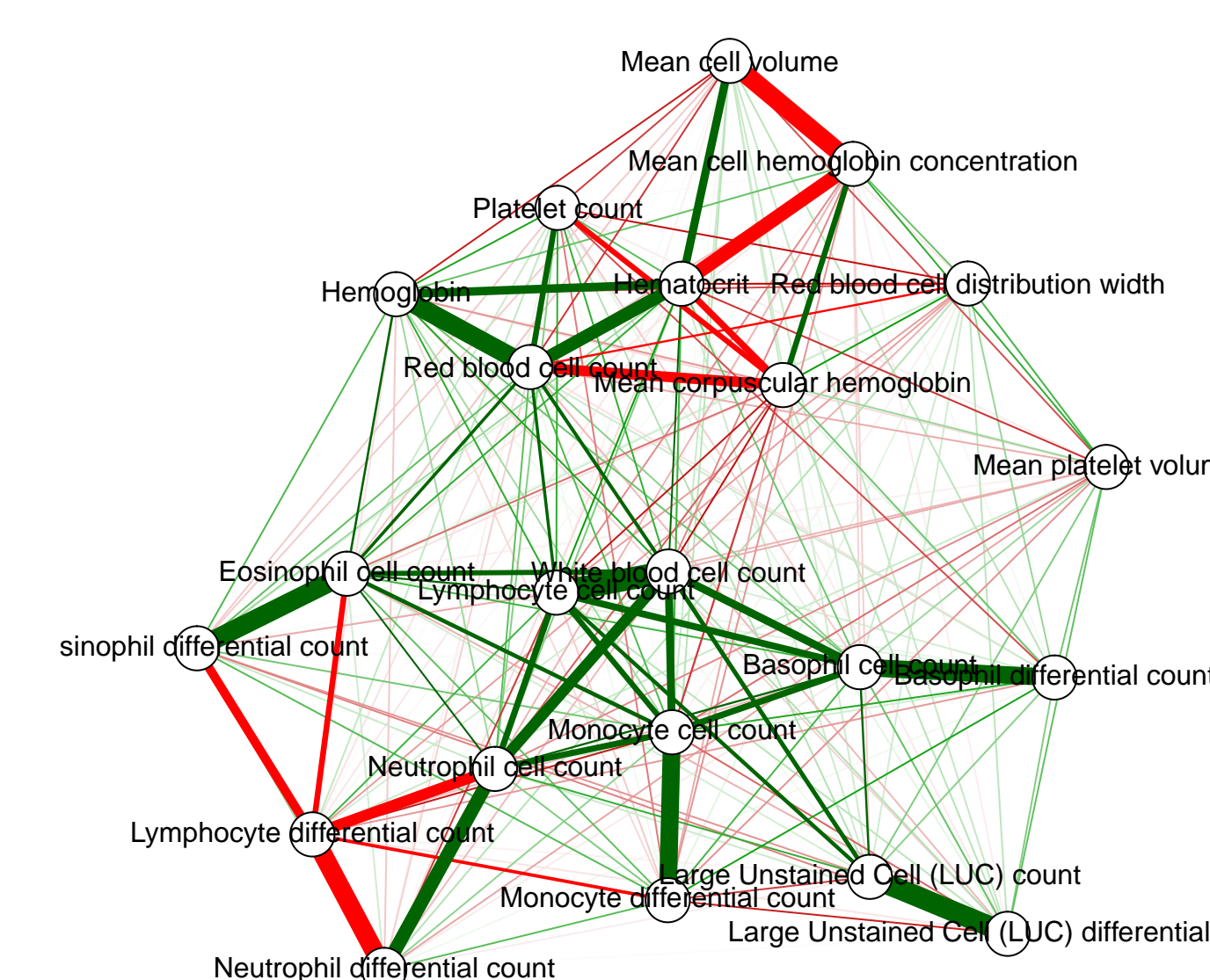


Figure 5: Graph from Correlation Structure

- In order to visualize the relationship between the genomic covariates in the observed data set, a graph is generated from the correlation matrix.
- We hold that a predictive analysis *does not target causal parameters*. Thus, we refrain from providing a causal graph in our work.
- Super Learner provides asymptotically optimal prediction, and our results display MSE values that substantiate this claim.

REFERENCES

- [1] Mark J Van der Laan, Eric C Polley, and Alan E Hubbard. Super learner. *Statistical applications in genetics and molecular biology*, 6(1), 2007.
- [2] Mark J Van der Laan and Sherri Rose. *Targeted learning: causal inference for observational and experimental data*. Springer Science & Business Media, 2011.

CONTACT INFORMATION

Web <http://nimahejazi.org> & hubbard.berkeley.edu

Email nhejazi@berkeley.edu & hubbard@berkeley.edu