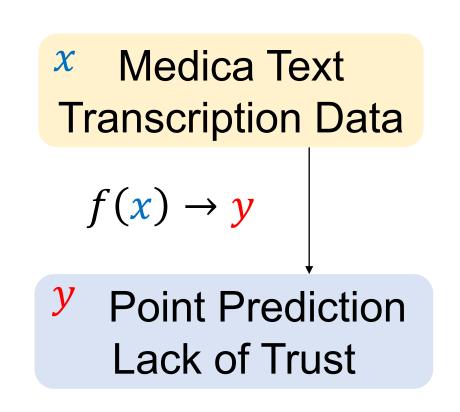
Enhancing Risk Aware Decision in Healthcare with Uncertainty Quantification

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Motivation: Unreliable point prediction



- Most of the Machine Learning model lacks calibration.
- No guarantee for uncertainty estimations for new data.

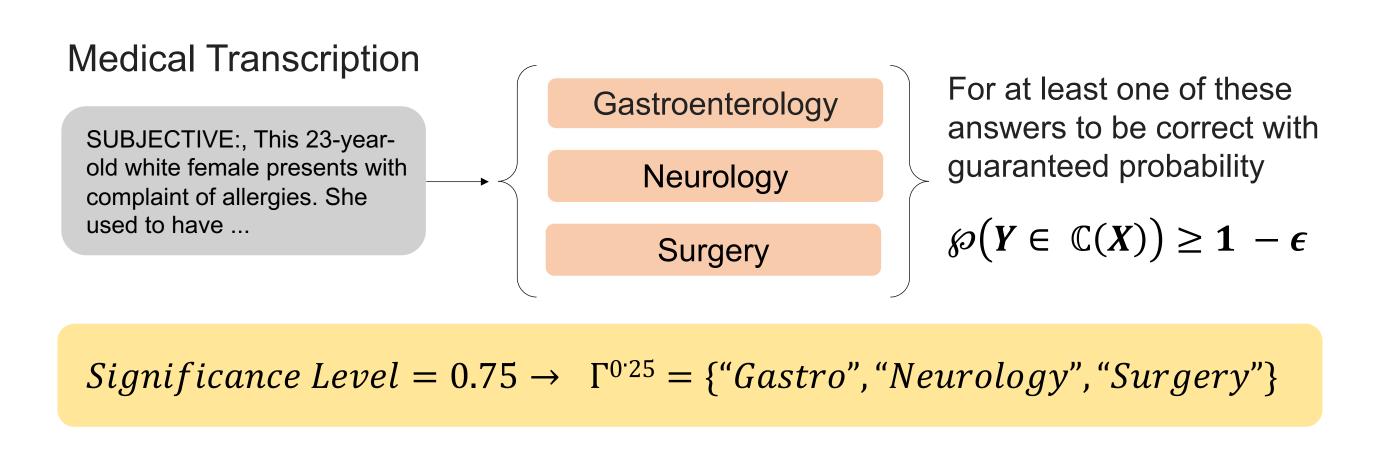
Prior Work

- Confidence intervals: Not be well-suited for complex data and model.
- Bayesian Inference: Require careful selection of prior distributions.
- Bootstrap: Computationally expensive.

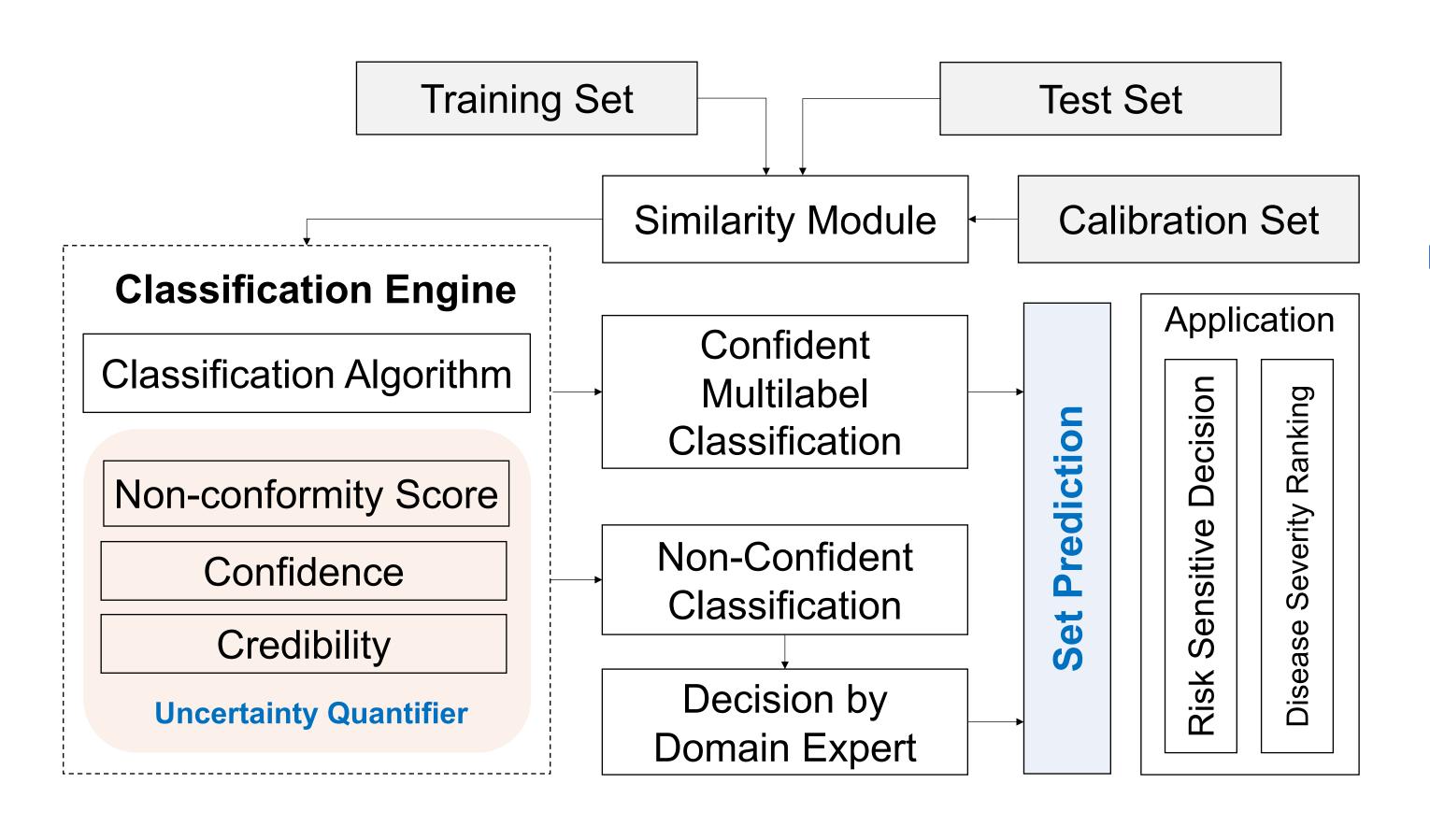
Method: Set valued prediction

- Idea: Instead of calibrating the probabilities for each individual outcome (e.g., Y = 1), apply calibrated probabilities to a set of potential outcomes (e.g., Y ∈ {1, 2, 3}).
- Goal: Forecast a limited collection of reasonable responses.
- Benefit: Model Agnostic.

Conformal Prediction



Proposed Solution



Experiment

Data: MTSamples Medical Transcription **Clinical Labels**: {0} Cardiovascular/Pulmonary, {1} Consult History and Phy, {2} Gastroenterology, {3} General Medicine, {4} Neurology, {5} Obstetrics/ Gynecology, {6} Surgery, {7} Others

Multinomial Naive Bayes								
	0	1	2	3	4	5	6	7
0	57	0	1	1	0	0	1	3
1	0	28	2	0	0	0	0	2
2	32	7	404	22	18	17	30	15
3	0	0	0	34	0	0	2	0
4	0	0	2	0	32	0	0	1
5	1	1	5	0	0	29	2	0
6	0	0	0	1	0	0	21	0
7	0	1	3	0	0	0	0	12

Conformal Inference								
	0	1	2	3	4	5	<i>6</i>	
0	8	2	34	5	4	1	4	
1	3	2	20	0	1	5	0	
2	68	34	290	39	27	33	17	<u> </u>
3	4	4	17	3	1	3	1	
4	2	5	19	4	1	1	1	
5	5	0	23	3	0	3	0	
6	2	2	10	2	0	0	3	
7	2	0	11	1	1	0	0	

Inference: p-values

$p ext{-}values$							y (sig = 0.20)	
p- 0	p-1	p-2	p - β	p-4	p- 5	p- 6	p-7	
0.125	0.122	0.131	0.373	0.122	0.122	0.130	0.124	3
False	False	False	True	False	False	False	False	

Performance Metrics

sig	$mean_err$	avg_c
0.5	0.506	0.604
0.7	0.701	0.371
0.8	0.804	0.251
0.9	0.894	0.115

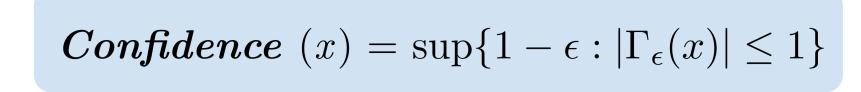
- Coverage: proportion of
 true target values that fall
 within the pred intervals.
 - Efficiency: how tight the prediction intervals are.

Reject Predictions: null set

\overline{sig}	conf	prediction
0.5	0.61	{NULL}
0.15	0.86	$\{surgery\}$
0.10	0.87	$\{surgery, others\}$

Algorithm agnostic method for "*reject*" – model cannot provide a confident prediction for this input.

Disease Severity Ranking



Derive the confidence of each predicted label.

$$c(label_1) >, ..., c(label_n)$$

Rank the instances of same label based on the confidence score.

Conclusion

- Reject option (null set) for more trustworthy model.
- NCM based on Lesk Score for conformal prediction.
- Refine classification decisions based on ranking.







