

Executive Summary

- After experimenting with survival analysis, we can build a **Cox proportional-hazard model**. This model has middle-of-the-pack performance. As of current stage, model does not improve the results of our previous models.
- Final model at-a-glance:
 - Cox Proportional-Hazard model.
 - Text parsing + dummy variables + low variance filter + derivative features
 - Quick Performance Metric compared to naive null model:
 - Accuracy: **acc** = **0.6583** (+28.76% lift)

Train-Test **Splitting**

- Split proportion:
 - 80% training
 - 20% testing

Preprocessing Steps #1

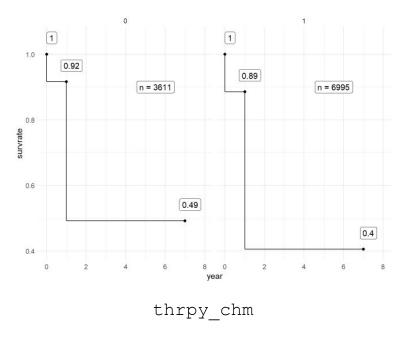
posiDefinition	varname	NA	rate.rest	rate.NAs	NA_method	NA_method_justification
18 Size of primary tumor 6 months after diagnosis, in mm	tumor_6_months	0.6540	0.4862	0.4798	remove col	too much missing.
21 Level of prostate-specific antigen in blood 6 months after diagnosis, in ng/mL	psa_6_months	0.6179	0.4859	0.4796	remove col	too much missing.
12 count of family members who have been diagnosed with prostate cancer	family_history	0.1034	0.4810	0.4905	remove col	not used in modeling
13 count of brothers and fathers of the patient who have been diagnosed with prostate cancer	first_degree_history	0.1034	0.4810	0.4905	remove col	not used in modeling
14 flag indicating whether the patient has ever been diagnosed with any cancer previously	previous_cancer	0.1034	0.4810	0.4905	force to 0	predominant subgroup + maybe nothing to record? = 0
15 flag indicating whether the patient describes himself as a smoker	smoker	0.1034	0.4810	0.4905	force to 0	predominant subgroup + maybe nothing to record? = 0
23 How many times the patient reports drinking tea per week	tea	0.1034	0.4810	0.4905	remove col	not used in modeling
20 Level of prostate-specific antigen in blood at time of diagnosis, in ng/mL	psa_diagnosis	0.0909	0.4816	0.4856	remove	cannot make meaningful prediction without diagnosis info
10 Height of patient at time of diagnosis	height	0.0894	0.4831	0.4704	remove	no default value, cannot impute.
11 Weight of patient at time of diagnosis	weight	0.0856	0.4846	0.4539	remove	no default value, cannot impute.
22 Level of prostate-specific antigen in blood 1 year after diagnosis, in ng/mL	psa_1_year	0.0675	0.4820	0.4823	\=6/diag, fallback 0	impute as no change from diagnosis
8 Age of patient at time of diagnosis	age	0.0478	0.4823	0.4765	remove	no default value, cannot impute.
19 Size of primary tumor 1 year after diagnosis, in mm	tumor_1_year	0.0389	0.4818	0.4860	\=6/diag, fallback 0	impute as no change from diagnosis
24 A list of codes indicating the presence of various symptoms. Meaning has been removed.	symptoms	0.0270	0.4800	0.5550	parsed as empty	nothing to record = 0
3 A measurement of how abnormal the cancer cells look compared to normal cells	gleason_score	0.0207	0.4813	0.5140	remove	small proportion + cannot predict w/o diagnosis
17 Size of primary tumor at time of diagnosis, in mm	tumor_diagnosis	0.0197	0.4823	0.4669	remove	small proportion + cannot predict w/o diagnosis
9 Race of patient	race	0.0112	0.4821	0.4740	remove col	not used in modeling
29 brachytherapy used	brch_thrpy	0.0000	0.4820	0.0000		
27 chemotherapy used	chm_thrpy	0.0000	0.4820	0.0000		
28 crypotherapy used	cry_thrpy	0.0000	0.4820	0.0000		
2 the month and year of diagnosis	diagnosis_date	0.0000	0.4820	0.0000	remove col	no observable relationship + "00" dates + irregular data shape
26 hormone therapy used	h_thrpy	0.0000	0.4820	0.0000		
1 An identifier used for scoring dataset	id	0.0000	0.4820	0.0000	remove col	not used in modeling
6 Describes whether or not the cancer has spread to distant parts of the body	m_score	0.0000	0.4820	0.0000		
31 multiple therapies used in conjunction	multi_thrpy	0.0000	0.4820	0.0000	remove col	not used in modeling
5 Describes whether or not the cancer has spread to the lymph nodes	n_score	0.0000	0.4820	0.0000		
30 prostate surgically removed	rad_rem	0.0000	0.4820	0.0000		
25 external beam radiotherapy used	rd_thrpy	0.0000	0.4820	0.0000		
16 What side of the prostate the cancer has been found in	side	0.0000	0.4820	0.0000	remove col	not used in modeling
7 Stage of cancer	stage	0.0000	0.4820	0.0000		
32 survived 1 year from diagnosis flag	survival_1_year	0.0000	0.4820	0.0000		
4 Describes local extent of prostate tumor	t_score	0.0000	0.4820	0.0000		

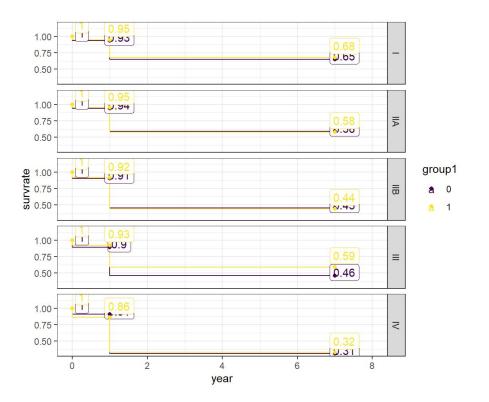
Preprocessing Steps #2

- Additional Feature Engineering carried over:
 - Calculating BMI & binning into weight classes (under/normal /overweight/obese)
 - Calculating PSA & tumor size change: 1-year ratio minus 1
 - Aggregating treatments: summing up all treatment cols
 - Deriving "Treatment Effectiveness Index"

Appendix: the Problem with **Treatments**

Feat. Simpson's Paradox





Appendix: Treatment Effectiveness Index

- Goal of this derived index:
 - Compensate for the fact that less severe (i.e. more survivable) cases are less likely to receive treatments to begin with and **skew** survivability for no-treatment group.
 - Gauge patient case recurrence/remission (1), as an effect of and adjusting for...
 - The amount of treatments (2).
- Components:
 - **(1)**: tumor/psa ratio.
 - (2): number of treatment columns ticked.

Appendix: Treatment Effectiveness Index

- Intuition behind variables:
 - Smaller tumor/PSA growth ratio is better.
 - **Smaller** number of treatments is **better**.
- Since the two elements interact in the **same direction**, the index is the **product of the two terms**.
- Viability:
 - Pros: Convenient abstraction of many treatment columns & clinical measurements
 - Cons: Abstraction renders the index without intrinsic meaning and thus reduces model explainability.

Appendix: Treatment Effectiveness Index

- Formula Pseudocode:
 - tumor index = (tumor t / tumor dx) * count(thrpy * == 1)
 - psa_index = (psa_t / psa_dx) * count(thrpy_* == 1)

$$Index_t = rac{x_t}{x_0} \sum_{j=1}^{ncol} T_{tj}$$

Survival Analysis: Model Construction

- Package: R/survival and R/survminer and survival::coxph.
- Predictors included in formula:

Survival Analysis: Model Terms

	coef	exp(coef)	se(coef)	z	р	smoker	-0.0211739	0.9790487	0.0675214	-0.314 0.753834
gleason_score	0.0644050	1.0665242	0.0088557	7.273	3.52e-13	wgt under	-0.6412160	0.5266516	1.0031313	-0.639 0.522683
t_scoreT1b	-0.0906434	0.9133433	0.0871124	-1.041	0.298091	wgt_norml	-0.2604874	0.7706759	0.0668338	-3.898 9.72e-05
t_scoreT1c	0.0381373	1.0388738	0.0846448	0.451	0.652309	wgt_overw	-0.1887178	0.8280201	0.0640556	-2.946 0.003218
t_scoreT2a	-0.0421482	0.9587277	0.0805307	-0.523	0.600710	tf_symptoms_o01	0.0065759	1.0065975	0.0965802	0.068 0.945716
t_scoreT2b	-0.0143635	0.9857391	0.0808944	-0.178	0.859069	tf_symptoms_o08	0.3653418	1.4410065	0.1046698	3.490 0.000482
t_scoreT2c	-0.0556717	0.9458496	0.0827279	-0.673	0.500980	tf_symptoms_o09	0.4045386	1.4986109	0.1144693	3.534 0.000409
t_scoreT3a	0.0159729	1.0161012	0.1046946	0.153	0.878740	tf_symptoms_o10	0.0780225	1.0811470	0.1321820	0.590 0.555012
t_scoreT3b	-0.0538012	0.9476205	0.1051441	-0.512	0.608868	tf_symptoms_o11	0.0066296	1.0066516	0.0397247	0.167 0.867458
t_scoreT3c	0.0177987	1.0179580	0.1050491	0.169	0.865457	tf_symptoms_p01	0.3301131	1.3911254	0.1708527	1.932 0.053341
t_scoreT4	-0.0810280	0.9221679	0.0971568	-0.834	0.404286	tf_symptoms_p02	0.4208928	1.5233210	0.1749528	2.406 0.016139
n_scoreN1	0.5006640	1.6498164	0.0531185	9.425	< 2e-16	tf_symptoms_p03	0.4259891	1.5311041	0.2074875	2.053 0.040065
n_scoreNX	0.0146739	1.0147821	0.0547251	0.268	0.788593		-0.0384694	0.9622611	0.0337887	-1.139 0.254899
m_scoreM1a	-0.0675651	0.9346669	0.1767294	-0.382	0.702233		-0.0341737	0.9664036	0.0296086	
m_scoreM1b	-0.0369236	0.9637497	0.1861721	-0.198	0.842786	tf_symptoms_s10	0.3282958	1.3885997	0.0564022	5.821 5.86e-09
m_scoreM1c	-0.0522534	0.9490884	0.1773354	-0.295	0.768255	tf_symptoms_u01	0.0173062	1.0174568	0.0296489	0.584 0.559419
stageIIA	0.0506789	1.0519851	0.1098655	0.461	0.644596		-0.0260264	0.9743093	0.0291096	-0.894 0.371277
stageIIB	0.2068032	1.2297405	0.1090913	1.896	0.058001	tf_symptoms_u03	0.0264984	1.0268526	0.0302954	0.875 0.381756
stageIII	0.0272964	1.0276723	0.1351565	0.202	0.839947	tf_symptoms_u05	0.2324570	1.2616962	0.0447970	5.189 2.11e-07
stageIV	0.2974153	1.3463743	0.1319696	2.254	0.024217	tf_symptoms_u06	0.0134157	1.0135061	0.0357289	0.375 0.707299
age	-0.0001344	0.9998656	0.0015572	-0.086	0.931219	tumor_index	0.1160608	1.1230642	0.0160708	7.222 5.13e-13
previous_cancer	0.0606083	1.0624827	0.0586724	1.033	0.301606	psa_index	0.0328662	1.0334123	0.0183021	1.796 0.072532

Survival Analysis: Test Set Performance

