#### Deep Learning Models for Health Care: Challenges and Solutions

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#### Tutorial Slides and Supplementary Materials

https://tinyurl.com/y7wuk9xt



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## Why healthcare?



- Healthcare is big
- Healthcare is bad
- Healthcare is challenging

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\$55

Missed Prevention Opportunities Ś75 Fraud

\$130

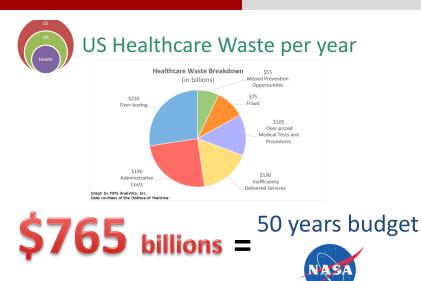
Inefficiently

Delivered Services

\$105 Over-priced Medical Tests and Procedures

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#### • 200K to 400K preventable death per year

\_Over 1000 per day



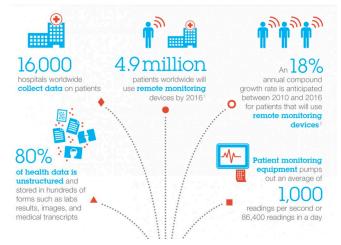
https://www.documentcloud.org/documents/781687-john-james-a-new-evidence-based-estimate-of.html#document/p1/a117333

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#### Healthcare data is everywhere



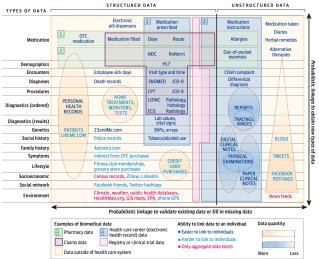
Source from http://www.okilab.es/how-big-data-is-changing-healthcare/

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#### Healthcare data sources



Weber, Griffin M., Kenneth D. Mandl, and Isaac S. Kohane. 2014. "Finding the Missing Link for Big Biomedical Data." JAMA: The Journal of the American Medical Association 311 (24): 2479–80.

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## Why deep learning?

• Speech recognition

- Computer vision
  - Image Classification
  - \_Video analysis
- Natural language processing

- Machine translation







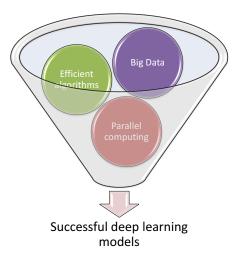


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## Recipes for deep learning success



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#### Early Work on Deep Learning in Health Applications

#### Stacked Auto-encoder (SDA)

Computational phenotyping [Lasko et al., 2013; Kale et al., 2014; Che et al., 2015; Kale et al., 2015; Miotto et al., 2016]

#### Deep neural networks (DNNs)

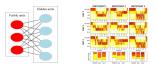
Restricted Boltzmann machine (RBM) Multi-layer perceptron (MLP) Condition prediction [Dabek and Caban, 2015; Hammerla et al., 2015]

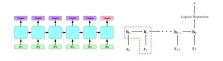
#### Recurrent neural networks (RNNs)

Long short-term memory (LSTM) Gated recurrent unit (GRU) Diagnosis/event prediction Lipton et al. [2015]; Choi et al. [2016]









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#### Outline

## Lecture 1: Data Sources and Health Care ProblemsEHR and Claims Data

- Medical Imaging Data
- Continuous Time Series (EEG, ECG, ICU monitoring)
- Clinical Notes
- 2 Lecture 2: Challenges and Solutions of DL for Health Care
- 3 Future Directions

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#### Doctor AI: Predicting Clinical Events via Recurrent Neural Networks



Edward Choi Taha Bahadori



Andy Schuetz



Buzz Stewart







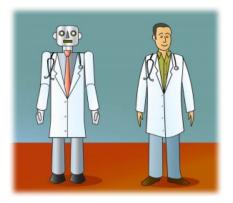
Choi, Edward, et al. 2016. "Doctor AI: Predicting Clinical Events via Recurrent Neural Networks." In Machine Learning for Healthcare Conference, 301–18.

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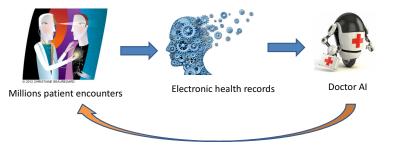
## Do you want to be seen by a machine or a human for medical care?



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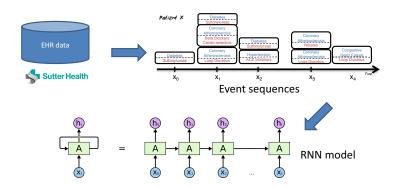
# Can machine perform similarly as doctors in diagnosis?



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## Approach: Recurrent Neural Network (RNN)

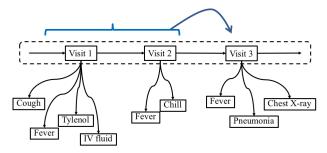


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## **Disease Progression Modeling**

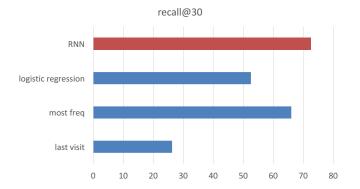


Accuracy: top-k recall =  $\frac{\text{\# of true positives in the top } k \text{ predictions}}{\text{\# of true positives}}$ 

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#### RNN on predicting diagnoses in next visit



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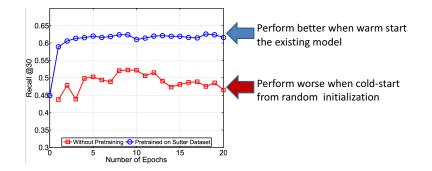
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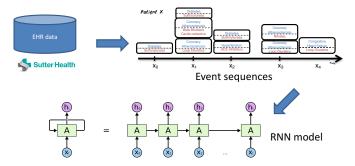
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# Generalize RNN model from one institution to another



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#### Summary: Doctor Al



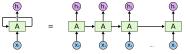
- general & accurate model for many prediction tasks
- Can handle sequences of variable lengths

Choi, Edward, et al. 2016. "Doctor AI: Predicting Clinical Events via Recurrent Neural Networks." In *Machine Learning for Healthcare Conference*, 301–18. https://github.com/mp2893/doctorai

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#### USING RECURRENT NEURAL NETWORK MODELS FOR EARLY DETECTION OF HEART FAILURE ONSET

How to model temporal relations in the EHR data



Edward Choi, Andy Schuetz, Walter Stewart, Jimeng Sun. Using Recursive Neural Network Models for Early Detection of Heart Failure Onset, JAMIA 2016

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#### MOTIVATIONS FOR EARLY DETECTION OF HEART FAILURE



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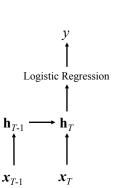
## Temporal model: RNN

- x; one-hot coded Dx, Rx, Proc at time t
- h; hidden state at time t
- y. binary outcome of HF prediction
- T: total length of the medical codes

 $\mathbf{h}_{0}$ 

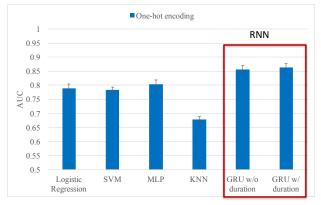
 $x_0$ 

• Red box: a single unit of RNN



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#### PREDICTION PERFORMANCE OF RNN

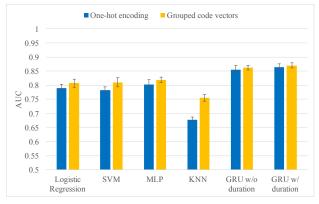


RNN model achieves over 10% improvement on AUC ٠

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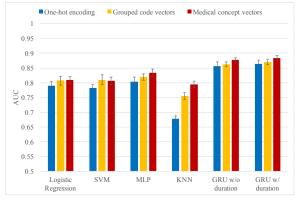
#### PREDICTION PERFORMANCE OF RNN



- RNN model achieves over 10% improvement on AUC
- Representation matters

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#### PREDICTION PERFORMANCE OF RNN



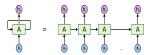
- RNN model achieves over 10% improvement on AUC
- Data rep. (word2vec) > knowledge rep. (medical groupers)

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# Summary: Recurrent Neural Network (RNN) for heart failure onset prediction



Heart failure onset can be predicted using EHR data



Temporal information matters for HF onset prediction



Data driven representation matters



Edward Choi, Andy Schuetz, Walter Stewart, Jimeng Sun. Using Recursive Neural Network Models for Early Detection of Heart Failure Onset, JAMIA 2016

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## DEEP LEARNING SOLUTIONS FOR CLASSIFYING PATIENTS ON OPIOID USE



Che et al, Deep Learning Solutions for Classifying Patients on Opioid UseZhengping Che, Jennifer St. Sauver, Hongfang Liu, and Yan Liu. American Medical Informatics Assocation Annual Symposium (AMIA), 2017

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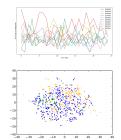
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#### Deep Learning for Opioid Use Analysis

Opioid use study on datasets from the Rochester Epidemiology Project  $(\text{REP})^1$  with more than 140k people

- To extract and understand risk factors and indicators for adverse opioid and opioid-related events
- To predict new opioid users and dependence and recognize misuse on opioid analgesics
- To provide health care providers with better suggestions on pain medication prescriptions







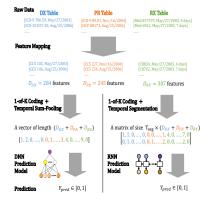
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#### **Our Framework**

• Cohort selection and group identification

- More than 110 millions of medical records in 2013-2016 are used
- Patients are grouped into *short-term*, *long-term*, and *opioid-dependent* users
- Temporal feature processing
  - Records of *diagnoses*, *procedures*, and *prescriptions* are mapped into different coding systems via one-hot encoding
  - Sum-pooling and segmentation along the temporal dimension is applied to build the input matrix for each patient
- Multilayer DNNs and LSTMs with ReLU function are used for prediction.



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#### **Empirical Evaluations**

Deep learning models outperforms other baselines with similar model size

• Classification comparisons on AUC score (auc) and kappa coefficient ( $\kappa$ )

	Sh	ort-term	/ Long-term		Long-term	n / Opioid	-dependent	t
LR	SVM	RF	DNN	RNN LR	SVM	RF	DNN	RNN
auc 0.7323	0.7327	0.6936	0.7340	<b>0.7536</b> 0.6512	0.6429	0.6999	0.7279	0.7144
κ 0.1090	0.0885	0.1289	$0.0756 \pm 0.004$	<b>0.2076</b> 0.1906	0.1821	0.2342	0.3006	0.2542

Most important features are selected by DNN models

 $\bullet\,$  Feature importance  ${\cal I}$  are calculated from weights in all the layers in DNN

$$\mathcal{I} = \mathbf{W}^{[L]} B N^{[L]} \left( \cdots \mathbf{W}^{[2]} B N^{[2]} \left( \mathbf{W}^{[1]} B N^{[1]} (\mathbf{1}) \right) \right) \in R^{1 \times L}$$

• Top related feature categories and their corresponding scores

	Short-term / Long-term		Long	g-term / Opioid-dependent	
Table	Code   Feature Name	I	Table Code	Feature Name I	
RX	C8834   Opioid Analgesics	0.2287	RX   C8834	Opioid Analgesics 0.778	34
RX	C8890 Amphetamine-like Stimulants	-0.0843	DX   CCS 661	Substance-related Disorders 0.618	36
RX	C8838   Non-opioid Analgesics	0.0802	PR   CCS 182	Mammography   -0.34	81
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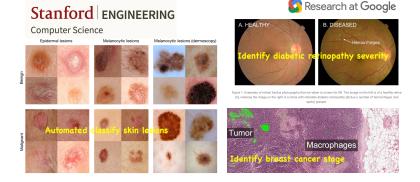
#### Outline

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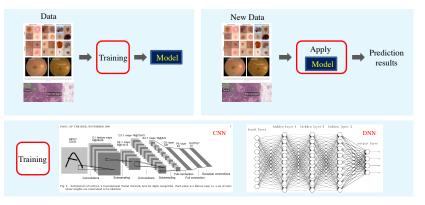
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#### **Unstructured Imaging Data: Data**



- Gulshan V, Peng L, Coram M, Stumpe MC, Wu D, Narayanaswamy A, Venugopalan S, Widner K, Madams T, Cuadros J, Kim R, Raman R, Nelson PC, Megg JL, Webster DR. Development and Validation of a Deep Learning Algorithm for Detection of Diabetic Retinopathy in Retinal Fundus Photographs. JAMA.2016;316(22):2402-2410
- A. Esteva, B. Kuprel, R.A. Novoa, J. Ko, S.M. Swetter, H.M. Blau, S. Thrun. Dermatologist-level classification of skin cancer with deep neural networks. Nature 542, 115–118 (2017)
- Liu, Yun, Krishna Gadepalli, Mohammad Norouzi, George E. Dahl, Timo Kohlberger, Aleksey Boyko, Subhashini Venugopalan, et al. 2017. "Detecting Cancer Metastases on Gigapixel Pathology Images." arXiv [cs.CV]. arXiv. http://arxiv.org/abs/1703.02442.

#### **Unstructured Imaging Data: Task**



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#### DNN for detecting diabetic retinopathy

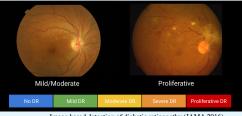


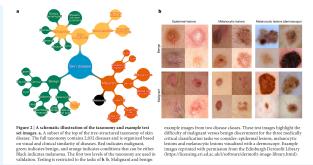
Image based detection of diabetic retinopathy (JAMA 2016)

- Train deep neural networks to find diabetic retinopathy severity from the intensities of the pixels in a fundus image.
- Received testing AUC of 0.991 on EyePACS-1 data, and testing AUC of 0.990 on Messidor-2 data.

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Gulshan V, Peng L, Coram M, Shumpe MC, Wu D, Narayanaswamy A, Venugopalan S, Widner K, Madams T, Cuadros J, Kim R, Raman R, Nelson PC, Mega JL, Webster DR. Development and Validation of a Deep Learning Algorithm for Detection of Diabetic Retinopathy in Retinal Fundus Photographs. JAMA2016;316(22):2402-2410

#### **Unstructured Imaging Data: skin lesion (Nature 2017)**

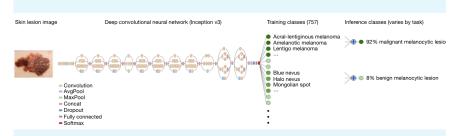


- Deep convolutional neural networks to perform binary classification for two use cases:
  - · keratinocyte carcinomas versus benign seborrheic keratosis; and
  - malignant melanomas versus benign nevi.
- Achieved better-than-human expert accuracy (0.7210 vs. 0.6556)

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A. Esteva, B. Kuprel, R.A. Novoa, J. Ko, S.M. Swetter, H.M. Blau, S. Thrun. Dermatologist-level classification of skin cancer with deep neural networks. Nature 542, 115–118 (2017)

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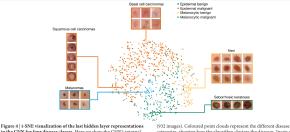


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A. Esteva, B. Kuprel, R.A. Novoa, J. Ko, S.M. Swetter, H.M. Blau, S. Thrun. Dermatologist-level classification of skin cancer with deep neural networks. Nature 542, 115–118 (2017)

#### **Unstructured Imaging Data: skin lesion (Nature 2017)**



in the CNN for four disease classes. Here we show the CNN's internal representation of four important disease classes by applying t-SNE, a method for visualizing high-dimensional data, to the last hidden layer representation in the CNN of the biopsy-proven photographic test sets (932 images). Coloured point clouds represent the different disease categories, showing how the algorithm clusters the diseases. Insets show images corresponding to various points. Images reprinted with permission from the Edinburgh Dermofit Library (https://lcensing.eri.ed.ac.uk/i/ software/dermofit.image-library.html).

- Deep convolutional neural networks to perform binary classification for two use cases:
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<sup>1.</sup> A. Esteva, B. Kuprel, R.A. Novoa, J. Ko, S.M. Swetter, H.M. Blau, S. Thrun. Dermatologist-level classification of skin cancer with deep neural networks. Nature 542, 115–118 (2017)

# Outline



## Lecture 1: Data Sources and Health Care Problems

- EHR and Claims Data
- Medical Imaging Data

### • Continuous Time Series (EEG, ECG, ICU monitoring)

- EEG Data
- ICU Data
- Clinical Notes

Lecture 2: Challenges and Solutions of DL for Health Care

3 Future Directions



# SLEEPNET: Automated Sleep Medicine via Deep Learning

Siddharth Biswal, Joshua Kulas, Haoqi Sun, Balaji Goparaju, M Brandon Westover, Matt ⊤ Bianchi, Jimeng Sun



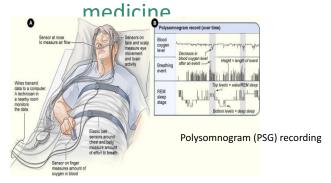
https://arxiv.org/abs/1707.08262



MASSACHUSETTS GENERAL HOSPITAL

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# Motivation: Automated sleep

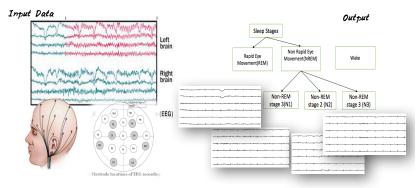


- ~50-70 million people in US currently suffer sleep disorders
- Central diagnostic tool is the overnight sleep study, Polysomnogram (PSG)
- Labor intensive effort to annotating PSG
  - Automation of these could alleviate these concerns

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# Sleep staging

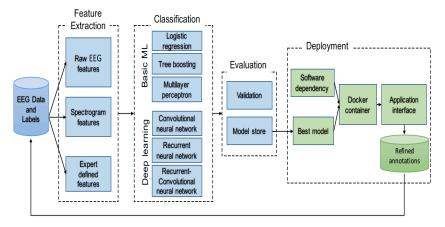


- EEG data in PSG consists of data from 6 different channels
- Every 30 second of EEG were annotated into one of 5 stages
  - Sleep stages are important for many sleep quality metrics
- · Annotation is nontrivial even for experienced technologists
  - Inter rater agreement rate about 70%

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### Analytic pipeline of SLEEPNET



(d) Analytic pipeline of SLEEPNET. The blue color components correspond to model training module. The green color components belongs to the model deployment module.

# **Dataset Description**

Dataset Property	Number
Number of Patients	10,000
Hours of EEG data	80,000
Raw data storage	3.2  TB

Number of labeled samples >9 million

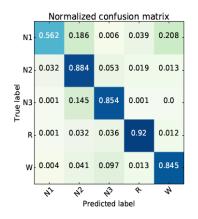
# Results

	Expert Def	ined Features	Spectrogram Features		Waveform Features	
Model	odel Accuracy Kappa		Accuracy Kappa		Accuracy	Kappa
LR	68.54	63.88	66.54	66.61	67.43	62.71
TB	75.67	69.47	71.61	65.37	72.36	66.37
MLP	72.23	68.41	70.23	66.71	69.56	64.21
CNN	79.45	72.63	77.83	71.45	77.31	71.47
RNN	85.76	79.46	79.21	73.83	79.46	72.46
RCNN	81.67	76.38	81.47	74.37	79.81	73.52

Table 4: Performance of different feature representations with model combinations

### RNN + expert defined features perform the best

# Algorithm achieves expert-level performance (avg. accuracy > 85%)



Confusion matrix for the best performing model (RNN+expert)

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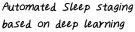
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Continuous Time Series (EEG, ECG, ICU monitoring)



# Summary: SLEEPNET





Large dataset of 10,000 polysomnogram studies



https://arxiv.org/abs/1707.08262

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# INTERPRETABLE DEEP MODELS FOR ICU OUTCOME PREDICTION



Che et al, Interpretable Deep Models for ICU Outcome Prediction. of the American Medical Informatics Association Annual Symposium (AMIA), 2016.

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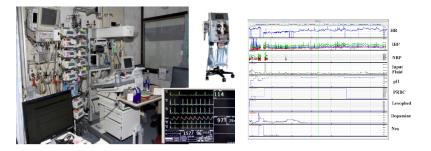
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# Time Series in Critical Care Unit (ICU)

#### Critical care is among the most important areas of medicine.

- $\bullet$  >5 million patients admitted to US ICUs annually.<sup>2</sup>
- Cost: \$81.7 billion in US in 2005: 13.4% hospital costs,  $\sim 1\%$  GDP.<sup>1</sup>
- Mortality rates up to 30%, depending on condition, care, age.<sup>1</sup>
- Long-term impact: physical impairment, pain, depression.



# Datasets and Tasks

### Children's Hospital Los Angeles (CHLA)

398 patients stay > 3 days Static features (age, weight, etc.): 27 variables Temporal features (Blood gas, ventilator signals, injury markers, etc.): 21 variables

#### MIMIC III Dataset

19714 patients stay for 2 days

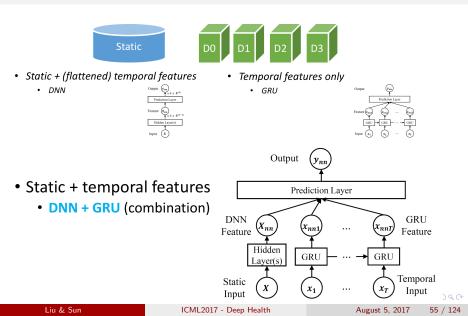
All temporal features (input fluids, output fluids, lab tests, prescription): 99 variables

PhysioNet Challenge Part of MIMIC II dataset

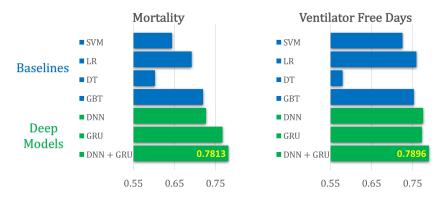
**Task** Prediction task (mortality, ventilator free days, and disease code), computational phenotyping, anomaly detection, disease subtyping

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# Deep learning model: DNN + GRU



# **Experiment Results**



SVM: support vector machine;LR: logistic regression;DT: decision tree;GBT: gradient boosting tree.Results are based on 5-fold cross-validation.

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2 Lecture 2: Challenges and Solutions of DL for Health Care

## 3 Future Directions

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# Deep Neural Networks for Analyzing Clinical Notes

Examples of some recent development:

- LSTM for i2b2/VA relation classification challenge [Luo, 2017]
- Convolutional neural networks for medical text classification [Hughes et al., 2017]
- Bidirectional RNN for medical event detection [Jagannatha and Yu, 2016]
- RNN with attention for adverse drug reaction [Pandey et al., 2017]
- Condensed memory networks for clinical diagnostic Inferencing [Prakash et al., 2016]
- Neural attention models for classification of radiology reports [Shin et al., 2017]

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# Outline

### Lecture 1: Data Sources and Health Care Problems

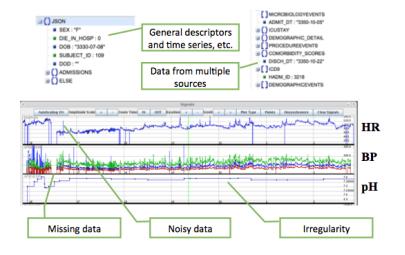
# Lecture 2: Challenges and Solutions of DL for Health Care Deep Dive of Health Care Data

- Challenge 1 Big Small Data
- Challenge 2 Missing Data
- Challenge 3 Incorporation of Domain Knowledge
- Challenge 4 Interpretable Machine Learning

### 3 Future Directions

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# Example of Health Care Data



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# Machine learning challenges for health applications

Small sample size



- Rare diseases
- Small clinics



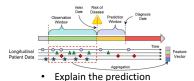


#### Medical domain Knowledge



Medical ontology

#### Interpretation



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## Outline

### Lecture 1: Data Sources and Health Care Problems



Lecture 2: Challenges and Solutions of DL for Health Care • Deep Dive of Health Care Data

- Challenge 1 Big Small Data
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# VARIATIONAL RECURRENT ADVERSARIAL DEEP DOMAIN ADAPTATION



Sanjay Purushotham





Wilka Carvalho Tanachat Nilanon



Purushotham et al, Variational Recurrent Adversarial Deep Domain Adaptation. International Conference on Learning Representations (ICLR 2017)

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# Motivation - Big Small Data

# Limited amount of data available to train age-specific or disease-specific models

• A toy example: predicting mortality across adults and children in ICU

•	Target	Model Trained on Adults	Model trained on Children	
	Children	0.56	0.70	

• Training models for each age group independently is not ideal due to limited amount of data

Question: How do we adapt models from Adults (source domain) to Children (target domain)?

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# **Problem Formulation**

Case study: mortality prediction for patients across different age groups



- Input: N multivariate time series example:  $x^i = (x_t^i)_{t=1}^{T^i}$
- Source domain (e.g. adult):  $\{x^i,y_i\}_{i=1}^n$ , target domain (e.g., child):  $\{x^j\}_{j=n+1}^N$
- $\bullet$  Output: mapping function  $f^{target}(x^i)\approx y_i$

# Problem definition: unsupervised domain adaptation for multivariate time series

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# Related Work

#### Domain adaption for non-time series data

- Domain discrepancy reduction [Ben-David et al., 2007]
- Instance re-weighting [Jiang and Zhai, 2007]
- Subspace alignment [Fernando et al., 2013]
- Deep learning approaches [Ganin and Lempitsky, 2014; Tzeng et al., 2015], domain adversarial neural networks (DANN) [Ganin et al., 2016]

#### Domain adaption for sequence or time series data

- Dynamic Bayes networks [Huang and Yates, 2009]
- Recurrent neural networks [Socher et al., 2011]

#### Our solution:

Deep learning model with adversarial training and variational methods for domain invariant representation while transferring temporal dependencies

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# Variational Adversarial Deep Domain Adaptation (VADDA) [ICLR 2017]

#### VRNN objective function [Chung et al, 2016]

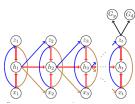
$$\mathcal{L}_{r}(x_{t}^{i};\theta_{e},\theta_{g}) = E_{q_{\theta_{e}}(z_{\leq T^{i}}^{i}|x_{\leq T^{i}}^{i})} \sum_{t=1}^{T^{*}} (-D(q_{\theta_{e}}(z_{t}^{i}|x_{\leq t}^{i}, z_{< t}^{i})) ||p(z_{t}^{i}|x_{< t}^{i}, z_{< t}^{i})) + \log p_{\theta_{g}}(x_{t}^{i}|z_{\leq t}^{i}, x_{< t}^{i}))$$

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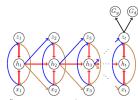
Inference:  $z_t^l \sim q(z_t^l | x_{s_t}^i, z_{s_t}^i)$ Generation:  $x_t^l \sim p(x_t^l | z_{s_t}^i, x_{s_t}^i)$ Recurrence:  $h_t = RNN(x_t, z_t, h_{t-1})$   $\mathcal{L}_{r}(x_{t}^{i};\theta_{e},\theta_{g}) = E_{q_{\theta_{e}}(z_{\leq T^{i}}^{i}|x_{\leq T^{i}}^{i})} \sum_{t=1}^{T^{*}} (-D(q_{\theta_{e}}(z_{t}^{i}|x_{\leq t}^{i},z_{<t}^{i}))|p(z_{t}^{i}|x_{<t}^{i},z_{<t}^{i})) + \log p_{\theta_{g}}(x_{t}^{i}|z_{\leq t}^{i},x_{<t}^{i}))$   $\frac{g_{g}}{\text{Source classification loss with regularizer}}$   $\min_{\theta_{e},\theta_{g},\theta_{y}} \frac{1}{n} \sum_{i=1}^{n} \frac{1}{T^{i}} \mathcal{L}_{r}(\mathbf{x}^{i};\theta_{e},\theta_{g}) + \frac{1}{n} \sum_{i=1}^{n} \mathcal{L}_{y}(\mathbf{x}^{i};\theta_{y},\theta_{e}) + \lambda \mathcal{R}(\theta_{e})$ 

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Inference:  $z_t^l \sim q(z_t^l | x_{s_t}^i, z_{s_t}^i)$ Generation:  $x_t^l \sim p(x_t^l | z_{s_t}^i, x_{s_t}^i)$ Recurrence:  $h_t = RNN(x_t, z_t, h_{t-1})$ 

 $\mathcal{L}_{r}(x_{t}^{i};\theta_{e},\theta_{g}) = E_{q_{\theta_{e}}(z_{\leq T^{i}}^{i}|x_{\leq T}^{i})} \sum_{t=1}^{T^{i}} (-D(q_{\theta_{e}}(z_{t}^{i}|x_{\leq t}^{i},z_{\leq t}^{i}))|p(z_{t}^{i}|x_{\leq t}^{i},z_{\leq t}^{i})) + \log p_{\theta_{g}}(x_{t}^{i}|z_{\leq t}^{i},x_{< t}^{i}))$ Source classification loss with regularizer  $\min_{\theta_{e},\theta_{g},\theta_{y}} \frac{1}{n} \sum_{i=1}^{n} \frac{1}{T^{i}} \mathcal{L}_{r}(\mathbf{x}^{i};\theta_{e},\theta_{g}) + \frac{1}{n} \sum_{i=1}^{n} \mathcal{L}_{y}(\mathbf{x}^{i};\theta_{y},\theta_{e}) + \lambda \mathcal{R}(\theta_{e})$ Domain regularizer [Ganin et al, 2016]

$$\mathcal{R}(\theta_e) = \max_{\theta_d} \left[ -\frac{1}{n} \sum_{i=1}^n \mathcal{L}_d(\mathbf{x}^i; \theta_d, \theta_e) - \frac{1}{n'} \sum_{i=n+1}^N \mathcal{L}_d(\mathbf{x}^i; \theta_d, \theta_e) \right]$$

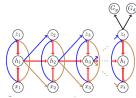
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#### VRNN objective function [Chung et al, 2016]



 $\begin{array}{l} \text{Inference: } z_t^i \sim q(z_t^i | x_{\leq t}^i, z_{\leq t}^i) \\ \text{Generation: } x_t^i \sim p(x_t^i | z_{\leq t}^i, x_{\leq t}^i) \\ \text{Recurrence: } h_t = RNN(x_t, z_t, h_{t-1}) \end{array}$ 

$$E_{r}(x_{t}^{i};\theta_{e},\theta_{g}) = E_{q_{\theta_{e}}(z_{\leq T^{i}}^{i}|x_{\leq T}^{i})} \sum_{t=1}^{T^{i}} (-D(q_{\theta_{e}}(z_{t}^{i}|x_{\leq t}^{i},z_{\leq t}^{i}))|p(z_{t}^{i}|x_{\leq t}^{i},z_{\leq t}^{i})) + \log p_{\theta_{g}}(x_{t}^{i}|z_{\leq t}^{i},x_{< t}^{i}))$$
Source classification loss with regularizer
$$\min_{\theta_{e},\theta_{g},\theta_{y}} \frac{1}{n} \sum_{i=1}^{n} \frac{1}{T^{i}} \mathcal{L}_{r}(\mathbf{x}^{i};\theta_{e},\theta_{g}) + \frac{1}{n} \sum_{i=1}^{n} \mathcal{L}_{y}(\mathbf{x}^{i};\theta_{y},\theta_{e}) + \lambda \mathcal{R}(\theta_{e})$$
Domain regularizer [Ganin et al. 2016]

$$\mathcal{R}(\theta_e) = \max_{\theta_d} \left[ -\frac{1}{n} \sum_{i=1}^n \mathcal{L}_d(\mathbf{x}^i; \theta_d, \theta_e) - \frac{1}{n'} \sum_{i=n+1}^N \mathcal{L}_d(\mathbf{x}^i; \theta_d, \theta_e) \right]$$

#### **Overall Objective function**

$$E(\theta_e, \theta_g, \theta_y, \theta_d) = \frac{1}{N} \sum_{i=1}^N \frac{1}{T^i} \mathcal{L}_r(\mathbf{x}^i; \theta_e, \theta_g) + \frac{1}{n} \sum_{i=1}^n \mathcal{L}_y(\mathbf{x}^i; \theta_y) - \lambda(\frac{1}{n} \sum_{i=1}^n \mathcal{L}_d(\mathbf{x}^i; \theta_d) + \frac{1}{n'} \sum_{i=n+1}^N \mathcal{L}_d(\mathbf{x}^i; \theta_d)))$$

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## Experiments

#### Case Study: Acute Hypoxemic Respiratory Failure

- Datasets
  - Pediatric ICU: Child-AHRF
    - 398 patients at Children's Hospital Los Angeles (CHLA) Group 1: children (0-19 yrs)
  - MIMIC-III : Adult-AHRF
    - 5527 patients Group 2: working-age adult (20 to 45 yrs); Group 3: old working-age adult (46 to 65 yrs, Group 4: elderly (66 to 85 yrs); Group 5: old elderly (> 85 yrs)
- Input features 21 time series variables (e.g., blood gas, ventilator signals, injury markers, etc.) for 4 days
- Prediction tasks Mortality label

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# Classification Accuracy

Baselines:

- Non-domain adaptation: Logistic regression, Adaboost, Deep Neural Networks
- Deep Domain adaptation: DANN, R-DANN, VFAE [Louizos et al, 2015])

Source-Target	LR	Adaboost	DNN	DANN	VFAE	R-DANN	VRDDA
3-2	0.555	0.562	0.569	0.572	0.615	0.603	0.654
4-2	0.624	0.645	0.569	0.589	0.635	0.584	0.656
5-2	0.527	0.554	0.551	0.540	0.588	0.611	0.616
2-3	0.627	0.621	0.550	0.563	0.585	0.708	0.724
4-3	0.681	0.636	0.542	0.527	0.722	0.821	0.770
5-3	0.655	0.706	0.503	0.518	0.608	0.769	0.782
2-4	0.585	0.591	0.530	0.560	0.582	0.716	0.777
3-4	0.652	0.629	0.531	0.527	0.697	0.769	0.764
5-4	0.689	0.699	0.538	0.532	0.614	0.728	0.738
2-5	0.565	0.543	0.549	0.526	0.555	0.659	0.719
3-5	0.576	0.587	0.510	0.526	0.533	0.630	0.721
4-5	0.682	0.587	0.575	0.548	0.712	0.747	<u>0.775</u>
5-1	0.502	0.573	0.557	0.563	0.618	0.563	0.639
4-1	0.565	0.533	0.572	0.542	0.668	0.577	0.636
3-1	0.500	0.500	0.542	0.535	0.570	0.591	0.631
2-1	0.520	0.500	0.534	0.559	$0.578^{$	0.630	0.637
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## Domain-invariant Representations



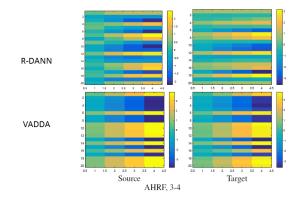
t-SNE projections for the latent representations for domain adaptation from Adult-AHRF to Child-AHRF

#### VADDA has better distribution mixing than DANN

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## Temporal Dependencies across Domains



Memory cell state neuron activations of the R-DANN and VADDA

Activation patterns of VADDA are more consistent across time-steps than for  $${\rm R}\mathchar`{\rm R}\mathchar`{\rm ACNN}$ 

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# RECURRENT NEURAL NETWORKS FOR MULTIVARIATE TIME SERIES WITH MISSING VALUES



Che et al, Recurrent Neural Networks for Multivariate Time Series with Missing Values. arXiv:1606.01865

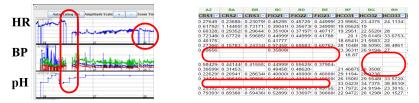
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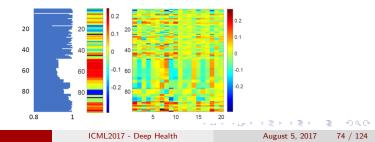
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## Missing Values are Useful

#### Missingness comes from various reasons.



Missingness provides rich information about patients health condition.



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## Time-Series Inputs with Missing Values

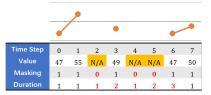
Given time series data with missing values  $\mathbf{X}$ , we have two representations for missingness.

• Masking M:

Whether a variable is missing or not.

• Time Interval  $\Delta$ :

How long a variable has been missing.



There exist three solutions with no modification on the predictive models.

- Mean imputation of missing values (Mean)
- Forward imputation of missing values (Forward)
- Simple concatenation of indicators (Simple)

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## Deep Learning Models for Time-Series with Missing Values

• Mean: Replacing each missing observation by the mean of the variable  $\tilde{x}$  across the training examples [Shao et al., 2009].

• Forward: Assuming each missing value is the same as its last measurement  $x_{t'}$  and using forward imputation [Unnebrink and Windeler, 2001].

$$x_t^d \leftarrow m_t^d x_t^d + (1 - m_t^d) x_{t'}^d$$
 Input 47 55 55 49 49 49 47 50

- Simple: Concatenating the measurement x, masking m, and/or time interval  $\delta$ .
  - Similar ideas are used in RNN models: [Choi et al., 2015](x and time t), Pham et al. [2016](x and  $\delta$ ), and [Lipton et al., 2016](x and m).

$\boldsymbol{\omega} \leftarrow \left[ \boldsymbol{x}_{t}^{(n)}; \boldsymbol{m}_{t}^{(n)}; \boldsymbol{\delta}_{t}^{(n)}  ight]$	Input Masking Duration	1	1		1	0	0	47 1 3	50 1 1	
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# GRU-R [Che et al., 2016a]

Decay Term  $\gamma$ : A flexible transformation on  $\Delta$  jointly learned with deep model.

$$\gamma_t = \exp\{-ReLU(\mathbf{W}_{\gamma}\delta_t + \mathbf{b}_{\gamma})\}$$

GRU-D model

• Decay on the last observations:

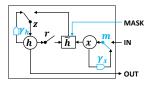
$$x_t^d \leftarrow m_t^d x_t^d + (1 - m_t^d) \gamma_{\boldsymbol{x}_t}^d x_{t'}^d + (1 - m_t^d) (1 - \gamma_{\boldsymbol{x}_t}^d) \tilde{x}^d$$

• Decay on the hidden states:

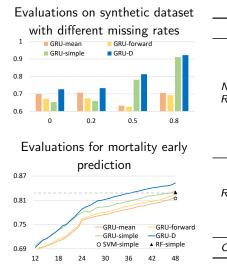
$$\boldsymbol{h}_{t-1} \leftarrow \boldsymbol{\gamma}_{\boldsymbol{h}_t} \odot \boldsymbol{h}_{t-1}$$

The update functions for GRU are:

$$\boldsymbol{z}_{t} = \sigma \left( \boldsymbol{W}_{z} \boldsymbol{x}_{t} + \boldsymbol{U}_{z} \boldsymbol{h}_{t-1} + \boldsymbol{V}_{z} \boldsymbol{m}_{t} + \boldsymbol{b}_{z} \right) \boldsymbol{r}_{t} = \sigma \left( \boldsymbol{W}_{r} \boldsymbol{x}_{t} + \boldsymbol{U}_{r} \boldsymbol{h}_{t-1} + \boldsymbol{V}_{r} \boldsymbol{m}_{t} + \boldsymbol{b}_{r} \right)$$
$$\tilde{\boldsymbol{h}}_{t} = \tanh \left( \boldsymbol{W} \boldsymbol{x}_{t} + \boldsymbol{U} (\boldsymbol{r}_{t} \odot \boldsymbol{h}_{t-1}) + \boldsymbol{V} \boldsymbol{m}_{t} + \boldsymbol{b} \right) \boldsymbol{h}_{t} = (1 - \boldsymbol{z}_{t}) \odot \boldsymbol{h}_{t-1} + \boldsymbol{z}_{t} \odot \tilde{\boldsymbol{h}}_{t}$$



## **Empirical Evaluation**



#### AUC score on mortality prediction

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	Models	MIMIC-III	PhysioNet
	LR-forward	0.7589	0.7423
Non- RNN	SVM-forward	0.7908	0.8131
	RF-forward	0.8293	0.8183
	LR-simple	0.7715	0.7625
	SVM-simple	0.8146	0.8277
	RF-simple	0.8294	0.8157
RNN	LSTM-mean	0.8142	0.8025
	GRU-mean	0.8192	0.8195
	GRU-forward	0.8252	0.8162
	GRU-simple	0.8380	0.8155
Ours	GRU-D	0.8527	0.8424
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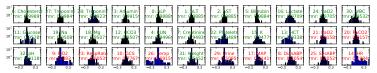
## **Empirical Evaluation**

Input decay plots of all 33 variables for mortality prediction on PhysioNet dataset



• Get a few important variables, e.g., weight, arterial pH, temperature, and respiration rate, etc.

Histograms of of hidden state decay for mortality prediction on PhysioNet dataset



Parameters related to variables with smaller missing rate are more spread out.

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# **DEEP COMPUTATIONAL PHENOTYPING**



Che et al, Deep Computational Phenotyping. Proceedings of the 21st ACM SIGKDD Conference on Knowledge Discovery and Data Mining (SIGKDD), 2015.

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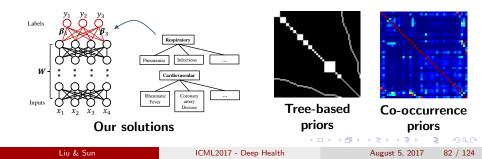
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## Label Sparsity and Structured Domain Knowledge

- Many diagnoses occur in < 1% of patients. How do we handle sparsity in our labels?
- Ontologies (e.g., ICD-9 diagnostic codes) describe relationships between diseases.

How can we incorporate (structured) domain knowledge?

• **Solution:** Multi-task net + Graph Laplacian regularization.



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# Multi-task Neural Nets + Graph Laplacian Regularization [Che et al., 2015]

Assume:

- K outputs (labels) with parameters  $\{m{eta}_k\}_{k=1}^K$ ,  $m{eta}_k \in \mathbb{R}^{D^{(L)}}$
- Label similarity matrix  $A \in \mathbb{R}^{K \times K}$  where  $A_{ii} \in [0, 1]$ .

Define Graph Laplacian matrix L = C - A with C a diagonal matrix  $C_{kk} = \sum_{k'=1}^{K} A_{kk'}$ , then

$$\operatorname{tr}(\boldsymbol{\beta}^{\top}\mathbf{L}\boldsymbol{\beta}) = \sum_{1 \le k, k' \le K} \mathbf{A}_{k,k'} \|\boldsymbol{\beta}_k - \boldsymbol{\beta}_{k'}\|_2^2$$

where  $tr(\cdot)$  represents the *trace* operator.

Regularized loss function for supervised training of multi-task neural network:

$$\mathcal{L} = -\sum_{i=1}^{N} \sum_{k=1}^{K} \left[ y_{ik} \log \sigma(\boldsymbol{\beta}_{k}^{\top} \mathbf{h}_{i}) + (1 - y_{ik}) \log(1 - \sigma(\boldsymbol{\beta}_{k}^{\top} \mathbf{h}_{i})) \right] + \frac{\rho}{2} \operatorname{tr}(\boldsymbol{\beta}^{\top} \mathbf{L} \boldsymbol{\beta})$$

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## **Experiment Results**

#### Impact of priors on phenotype classification

PICU data (AUROC across 67 labels and 19 categories from ICD-9 codes)

	Tasks	No Prior	Co-Occurrence	ICD-9 Tree
	All	$0.7079 \pm 0.0089$	$0.7169 \pm 0.0087$	$0.7143 \pm 0.0066$
Subsequence	Categories	$0.6758 \pm 0.0078$	$0.6804 \pm 0.0109$	$0.6710 \pm 0.0070$
	Labels	$0.7148 \pm 0.0114$	$0.7241 \pm 0.0093$	$0.7237 \pm 0.0081$
	All	$0.7245 \pm 0.0077$	$0.7348 \pm 0.0064$	$0.7316 \pm 0.0062$
Episode	Categories	$0.6952 \pm 0.0106$	$0.7010 \pm 0.0136$	$0.6902 \pm 0.0118$
	Labels	$0.7308 \pm 0.0099$	$0.7414 \pm 0.0064$	$0.7407 \pm 0.0070$

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# MED2VEC: MULTI-LAYER REPRESENTATION LEARNING FOR MEDICAL CONCEPTS

E. Choi, M. T. Bahadori, E. Searles, C. Coffey, M. Thompson, J. Bost, J. Tejedor-Sojo, J. Sun, (2016)

Multi-layer Representation Learning for Medical Concepts

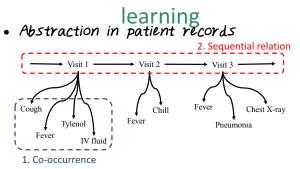




#### KDD'16

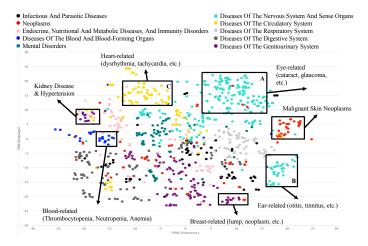
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# Med2Vec: two-layered representation



- Objective function: the sum of
  - 1. Negative intra-visit Skip-gram
    - Because Skip-gram objective function is to be maximized
  - 2. Inter-visit multi-label classification loss

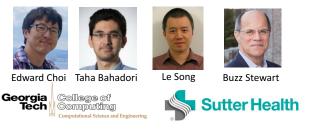
#### Med2Vec encoding is well aligned with medical knowledge



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# GRAM: GRAPH-BASED ATTENTION MODEL FOR HEALTHCARE REPRESENTATION LEARNING



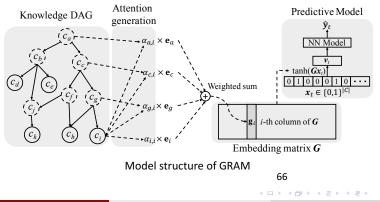
KDD'17

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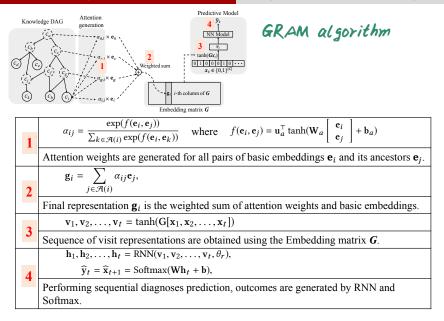
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# medical codes leveraging medical ontologies

• Method: Generate a medical code representation vector by combining the representation vectors of its ancestors using the attention mechanism



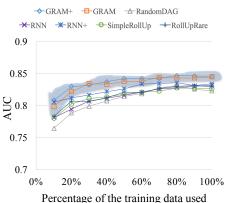
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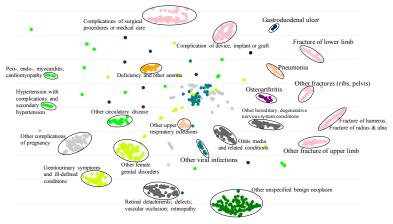
# GRAM provide accurate prediction

#### GRAM shows better predictive performance under data constraints



HF prediction using varying sizes of training data

# GRAM learns representations well aligned with knowledge ontology



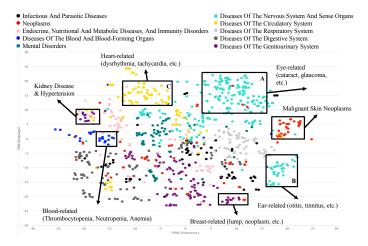
#### Scatterplot of GRAM representations

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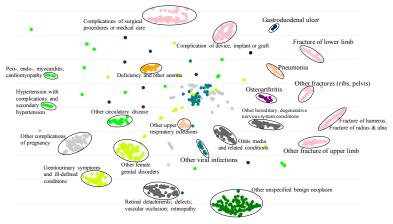
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#### Med2Vec encoding is well aligned with medical knowledge



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# GRAM learns representations well aligned with knowledge ontology



#### Scatterplot of GRAM representations

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Challenge 3 - Incorporation of Domain Knowledge

# GRAM: Graph-based Attention Model for Healthcare Representation Learning



- Robust representation against data insufficiency
- Interpretable: Well aligned with medical Knowledge

## Outline

#### Lecture 1: Data Sources and Health Care Problems



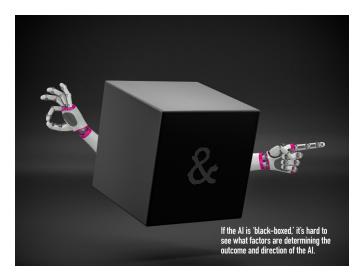
### Lecture 2: Challenges and Solutions of DL for Health Care

- Deep Dive of Health Care Data
- Challenge 1 Big Small Data
- Challenge 2 Missing Data
- Challenge 3 Incorporation of Domain Knowledge
- Challenge 4 Interpretable Machine Learning

#### 3 Future Directions

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## Deep Learning as Blackbox



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## Importance of Explainable Artificial Intelligence - I



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## Importance of Explainable Artificial Intelligence - I



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## Importance of Explainable Artificial Intelligence - II

How can I trust any machine learning algorithm? [Ribeiro et al, 2016]



(a) Husky classified as wolf

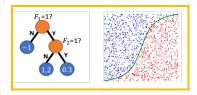
(b) Explanation

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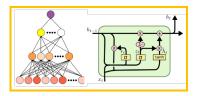
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## Interpretable Model is Necessary

Interpretable predictive models are shown to result in faster adoptability of machine learning models.



- Simple and commonly use models
- Easy to interpret, mediocre performance



- Deep learning solutions
- Superior performance, hard to explain

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Can we learn interpretable models with robust prediction performance?

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## Ongoing Work on Explainable Machine Learning Models

#### **Direct Interpretation**

- [Garson, 1991]: estimating feature importance directly from network weight connections
- [Hechtlinger, 2016]: computing output gradients with respect to input features
- [Itti et al., 1998; Mnih et al., 2014; Xu et al., 2015]: attention models

#### **Indirect Interpretation**

- [Provost et al., 1997]: sensitivity analysis of feature contributions to a neural network's output
- [Ribeiro et al., 2016]: local interpretability for black-box models
- [Che et al., 2016b]: mimicking the blackbox through the prediction scores
- [Maaten and Hinton, 2008; Simonyan et al., 2013; Yosinski et al., 2014; LeCun et al., 2015; Mnih et al., 2015; Mahendran and Vedaldi, 2015]: visualizing the hidden units

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# INTERPRETABLE DEEP MODELS FOR ICU OUTCOME PREDICTION



Che et al, Interpretable Deep Models for ICU Outcome Prediction. of the American Medical Informatics Association Annual Symposium (AMIA), 2016.

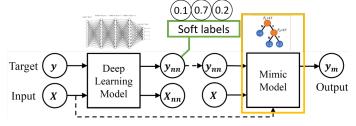
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# Interpretable Mimic Learning Framework [Che et al., 2016b]

- Main ideas:
  - Borrow the ideas from knowledge distillation [Hinton, et al., 2015] and mimic learning [Ba, Caruana, 2014].
  - Use Gradient Boosting Trees (GBTs) to mimic deep learning models.
- Training Pipeline:

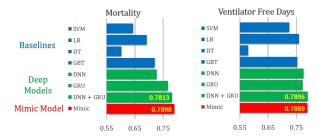


• Benefits: Good performance, less overfitting, interpretations.

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## Quantitative Evaluation

AUROC score of prediction on patients with acute hypoxemic respiratory failure.

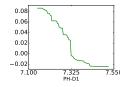


AUROC score of 20 ICD-9 diagnosis category prediction tasks on MIMIC-III dataset.



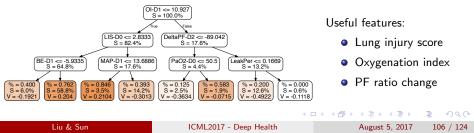
# Model/Feature Interpretation

**Partial dependency plot** for mortality prediction on patients with acute hypoxemic respiratory failure.



- pH value in blood should stay in a normal range around 7.35-7.45.
- Our model predicts a higher mortality change when the patient pH value below 7.325.

Most Useful Decision Trees for ventilator free days prediction.



# RETAIN: INTERPRETABLE DEEP LEARNING MODEL



Choi, Edward, et al. 2016. "RETAIN: An Interpretable Predictive Model for Healthcare Using Reverse Time Attention Mechanism." In *NIPS* 

Liu & Sun

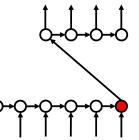
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#### Regular Machine Translation

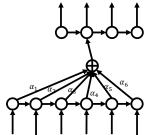
如果你不在乎谁获得了荣誉, 你所能完成的事情是**惊人的**。



It is amazing what you can accomplish if you do not care who gets the credit

#### Neural Attention Mechanism

如果你不在乎谁获得了荣誉, 你所能完成的事情是**惊人的**。

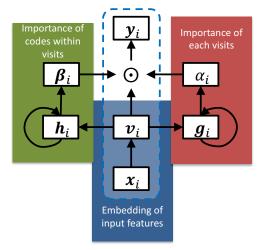


It is amazing what you can accomplish if you do not care who gets the credit

Bahdanau, Dzmitry, Kyunghyun Cho, and Yoshua Bengio. 2014. "Neural Machine Translation by Jointly Learning to Align and Translate." *arXiv [cs.CL]*. arXiv. http://arxiv.org/abs/1409.0473.

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# **RETAIN: REverse Time AttentIoN model**



Choi, Edward, et al. 2016. "RETAIN: An Interpretable Predictive Model for Healthcare Using Reverse Time Attention Mechanism." In *NIPS* 

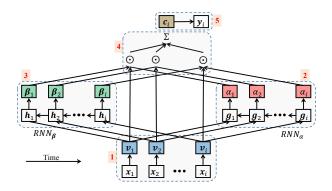
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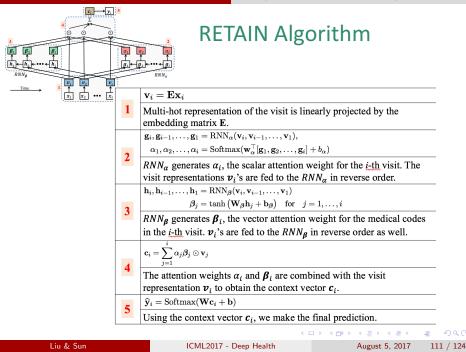
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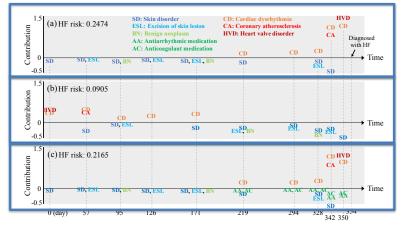
# **Details of RETAIN**



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# Interpretation of RETAIN model



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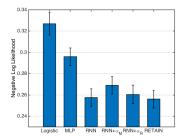
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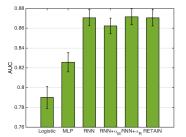
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# **Heart Failure Results**

Negative Log Likelihood on Test Set

Classification AUC





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## Retain: Interpretable Deep learning model

# • Challenge: Deep learning models are often difficult to interpret



- RETAIN is a temporal attention model
   on electronic health records
  - Great predictive power
  - Good interpretation

Choi, Edward, et al. 2016. "RETAIN: An Interpretable Predictive Model for Healthcare Using Reverse Time Attention Mechanism." In *NIPS* 

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# What's next?

Modeling heterogeneous data sources



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#### **Collaborators:**















Kyunghyun Cho (NYU)

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# Jimeng Sun @ Georgia Tech Healthcare Analytics

#### **Collaborators & Sponsors**



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Tutorial websites: https://tinyurl.com/y7wuk9xt

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