

Recent Progress in Machine Learning and Precision Medicine

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April 20, 2018

Acknowledgments

- ▶ Many co-authors helped:
 - ▶ Current and former students: Emily Butler, Guanhua Chen, Jingxiang Chen, Yifan Cui, Anna Kahkoska, Daniel Lockett, Yingqi Zhao, Xin Zhou, and Ruoqing Zhu
 - ▶ Other colleagues: SM Davis, H Fu, X He, U Khan, EB Laber, Y Liu, DM Maahs, E Mayer-Davis, N Mayer-Hamblett, and D Zeng
- ▶ This project was funded in part by US NIH grants P01 CA142538 and UL1 TR001111, and US NSF grant DMS-1407732, among others.

Outline

Introduction

Outcome weighted learning

Precision medicine in mHealth

Estimation and optimization of composite outcomes

Overall conclusions and future work

Precision Medicine

- ▶ Precision medicine
 - ▶ Developing targeted treatments which leverage patient heterogeneity
 - ▶ Empirically based, scientifically rigorous, reproducible, and generalizable (i.e., will work with future patients)
 - ▶ Philosophically similar to traditional personalized medicine but with greater empirical rigor
- ▶ Scientific tools:
 - ▶ Biomedical knowledge based on current state of science
 - ▶ Data (potentially integrated across many platforms)
 - ▶ Knowledge driven vs. data driven approaches
 - ▶ Computational, mathematical and statistical tools

Clinical focus

We want to make the best treatment decisions based on data:

- ▶ The single-decision setting:
 - ▶ A patient presents with a disease and we need to decide what treatment (or dose) to give from a list of choices
 - ▶ We want to make the best decision based on available baseline patient-level feature data (dynamic treatment regime)
- ▶ The multi-decision setting:
 - ▶ Treat patients for diseases with multiple treatment decision times based on continually accrued patient-level data
 - ▶ The best decisions take into account delayed effects
- ▶ Real time decision making in mHealth:
 - ▶ A large number of decisions need to be made in real time
 - ▶ Technical and practical challenges for implementing
- ▶ Decision making on social networks and other complex environments

Statistics and machine learning

- ▶ What are the data analytic tasks?
 - ▶ Estimate dynamic treatment regimes (DTRs) a.k.a. Individualized treatment rules (ITRs)
 - ▶ Inference and prediction for DTRs
 - ▶ Etiology?
- ▶ What role does statistics play?
 - ▶ Estimation
 - ▶ Inference: consistency, accuracy (error bounds), confidence regions, efficiency, etc.
- ▶ How can machine learning help?
 - ▶ Provide a rich set of estimation and prediction tools
 - ▶ Perform certain data-drive tasks unusual for statistics: policy learning, reinforcement learning, inverse reinforcement learning, etc.

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Single decision setting

- ▶ Let X be the vector of patient tailoring variables, A the choice of treatment given, and R the clinical outcome (with larger being better).
- ▶ An obvious approach is to first estimate the **Q-function**

$$Q(x, a) = E[R | X = x, A = a],$$

through regression of R on (X, A) , and invert to obtain

$$\hat{d}(x) = \operatorname{argmax}_a \hat{Q}(x, a).$$

- ▶ Potential issue: Why estimate all of $\hat{Q}(x, a)$ when focus is on $\hat{d}(x)$?

Value function and optimal individualized treatment rule

- ▶ Let P be the distribution of (X, A, R) , with treatments randomized via $\pi(A|X)$, and P^d the distribution of (X, A, R) , with treatments chosen according to d . The value function of d (Qian & Murphy, 2011) is

$$V(d) = E^d(R) = \int R dP^d = \int R \frac{dP^d}{dP} dP = E \left[\frac{I(A=d)}{\pi(A|X)} R \right].$$

- ▶ Optimal Individualized Treatment Rule:

$$d^* \in \underset{d}{\operatorname{argmax}} V(d).$$

$$E(R|X, A=1) > E(R|X, A=-1) \Rightarrow d^*(X) = 1$$

$$E(R|X, A=1) < E(R|X, A=-1) \Rightarrow d^*(X) = -1$$

Outcome weighted learning (OWL or O-learning)

Optimal Individualized Treatment Rule d^*

Maximize the value

$$E \left[\frac{I(A = d(X))}{\pi(A|X)} R \right]$$

Minimize the risk

$$E \left[\frac{I(A \neq d(X))}{\pi(A|X)} R \right]$$

- ▶ For any rule d , $d(X) = \text{sign}(f(X))$ for some function f .
- ▶ Empirical approximation to the risk function:

$$n^{-1} \sum_{i=1}^n \frac{R_i}{\pi(A_i|X_i)} I(A_i \neq \text{sign}(f(X_i))).$$

- ▶ **Computational challenges:** non-convexity and discontinuity of 0-1 loss.

Using a support vector machine (SVM) approach

Objective Function: Regularization Framework

$$\min_f \left\{ \frac{1}{n} \sum_{i=1}^n \frac{R_i}{\pi(A_i|X_i)} \phi(A_i f(X_i)) + \lambda_n \|f\|^2 \right\}. \quad (1)$$

- ▶ $\phi(u) = (1 - u)^+$ is the hinge loss surrogate, $\|f\|$ is some norm for f , and λ_n controls the penalty on f .
- ▶ A linear decision rule: $f(X) = X^T \beta + \beta_0$, with $\|f\|$ as the Euclidean norm of β .
- ▶ Estimated individualized treatment rule:

$$\hat{d}_n = \text{sign}(\hat{f}_n(X)),$$

where \hat{f}_n is the solution to (1).

Results for O-Learning

- ▶ Can use kernel trick to extend to nonparametric decision rule (e.g., the Gaussian kernel).
- ▶ Fisher consistent, consistent, and model robust.
- ▶ Risk bounds and convergence rates similar to those observed in SVM literature (Tsybakov, 2004).
- ▶ Excellent simulation results and data analysis of Nefazodone-CBASP clinical trial (Keller et al., 2000).
- ▶ Promising performance overall (Y.Q. Zhao, et al., 2012).
- ▶ An example of a policy learning approach (see also B. Zhang, et al., 2012; Athey and Wager, 2017; others).
- ▶ Opens door to a unique application of machine learning techniques to personalized medicine.
- ▶ Not semiparametric efficient in finite-dimensional setting.

O-Learning Extensions

- ▶ Multiple decision times (Zhao et al, 2015, *JASA*)
- ▶ Location invariance for outcome/utility (Zhou et al, 2017, *JASA*)
- ▶ More than two treatment options:
 - ▶ Ordinal treatment options (Chen et al, In press, *Biometrics*)
 - ▶ Nonordinal treatments (Rashid et al, submitted)
- ▶ Censored data (Zhao et al, 2015, *Biometrika*; Cui et al, 2017, *EJS*)
- ▶ For observational data, propensity score estimation is needed

O-Learning and Related Extensions

- ▶ Continuous treatment options
 - ▶ Chen G, Zeng D, and Kosorok MR (2016). Personalized dose finding using outcome weighted learning (with discussion and rejoinder). *JASA* 111:1509-1547.
 - ▶ Consistency and error bounds are difficult, and inference is unclear
- ▶ V-learning for (nearly) continuous time and mHealth (Luckett et al, submitted)
- ▶ Multiple competing utilities
 - ▶ Incorporating patient preferences (Butler et al, In press, *Biometrics*)
 - ▶ Inverse reinforcement learning to infer composite utility (Luckett et al, submitted)

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Precision medicine in mHealth

Overall research goal:

- ▶ Develop estimation techniques (using data collected with mobile devices) for dynamic treatment regimes (which can be implemented as personalized mHealth interventions)

Motivating example: type 1 diabetes

- ▶ Understand type 1 diabetes (T1D) and how it is managed (minimizing hypo- and hyperglycemia, controlling weight)
- ▶ Develop tailored mHealth interventions for T1D management

The glucose-insulin dynamical system

A day in the life of a T1D patient:

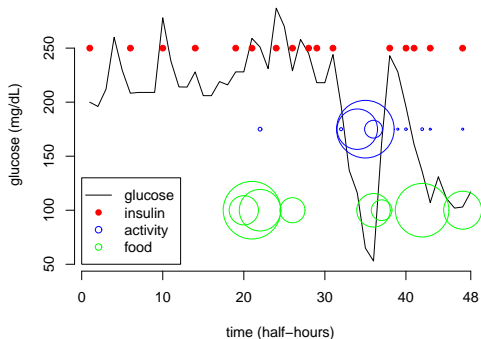


Figure 1: Plot of glucose, insulin, physical activity, and food intake.

Mobile technology in T1D care

Mobile devices can be used to administer treatment and assist with data collection in an outpatient setting, including

- ▶ Continuous glucose monitoring
- ▶ Accelerometers to track physical activity
- ▶ Insulin pumps to administer and log injections automatically

These technologies can be incorporated using mobile phones.

Research goals

Methodological goals:

- ▶ Estimate dynamic treatment regimes for use in mobile health
- ▶ Infinite time horizon, minimal modeling assumptions
- ▶ Observational data with minute-by-minute observations
- ▶ Online estimation to facilitate real-time decision making

Clinical goals:

- ▶ Provide patients information on the best actions to stabilize glucose
- ▶ Recommendations that are dynamic and personalized to the patient

Conceptual framework

- ▶ We use a Markov decision process (MDP) context
- ▶ One potential approach is to use infinite horizon Q-learning (models state-value as a function of action assuming all future actions are optimal):
 - ▶ Ertefaie A (2014). Constructing dynamic treatment regimes in infinite-horizon settings. *arXiv preprint arXiv:1406.0764*.
- ▶ We developed V-learning which uses a policy learning approach (models state-value as a function of policy):
 - ▶ Lockett DJ, Laber EB, Kahkoska AR, Maahs DM, Mayer-Davis E, Kosorok MR (2016). Estimating dynamic treatment regimes in mobile health using V-learning. *arXiv preprint arXiv:1611.03531*.

Markov decision processes (MDP's)

Assume the data consist of n i.i.d. trajectories $(\mathbf{S}^1, A^1, \mathbf{S}^2, \dots, \mathbf{S}^T, A^T, \mathbf{S}^{T+1})$ where $\mathbf{S}^t \in \mathbb{R}^p$, $A^t \in \mathcal{A}$, and there exists a known utility function $U^t = u(\mathbf{S}^{t+1}, A^t, \mathbf{S}^t)$.

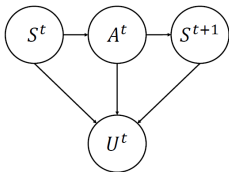


Figure 2: Graphical depiction of a Markov decision process.

Treatment regimes:

- ▶ Let $\mathcal{B}(\mathcal{A})$ be the space of distributions on \mathcal{A}
- ▶ A policy, π , is a function $\pi : \text{dom } \mathbf{S}^t \rightarrow \mathcal{B}(\mathcal{A})$
- ▶ $\pi(a^t; \mathbf{s}^t)$ gives the probability of selecting $a^t \in \mathcal{A}$ when in state $\mathbf{S}^t = \mathbf{s}^t$

The state-value function

- ▶ The state-value function is

$$V(\pi, \mathbf{s}^t) = \mathbb{E} \left\{ \sum_{k \geq 0} \gamma^k U^{*(t+k)}(\pi) \mid \mathbf{S}^t = \mathbf{s}^t \right\}$$

for a discount factor $\gamma \in (0, 1)$

- ▶ For a distribution, \mathcal{R} , define the value of π ,
 $V_{\mathcal{R}}(\pi) = \int V(\pi, \mathbf{s}) d\mathcal{R}(\mathbf{s})$
- ▶ For a class of regimes, Π , the optimal regime, $\pi_{\mathcal{R}}^{\text{opt}} \in \Pi$, satisfies

$$V_{\mathcal{R}}(\pi_{\mathcal{R}}^{\text{opt}}) \geq V_{\mathcal{R}}(\pi)$$

for all $\pi \in \Pi$

An estimating equation for $V(\pi, \mathbf{s})$

Let $\mu^t(a^t; \mathbf{s}^t) = \Pr(A^t = a^t | \mathbf{S}^t = \mathbf{s}^t)$ for each $t \geq 1$.

Lemma

Assume strong ignorability, consistency, and positivity. Let π denote an arbitrary regime and $\gamma \in (0, 1)$ a discount factor. Then, provided interchange of the sum and integration is justified, the state-value function of π at \mathbf{s}^t is

$$V(\pi, \mathbf{s}^t) = \sum_{k \geq 0} \mathbb{E} \left[\gamma^k U^{t+k} \left\{ \prod_{v=0}^k \frac{\pi(A^{v+t}; \mathbf{S}^{v+t})}{\mu^{v+t}(A^{v+t}; \mathbf{S}^{v+t})} \right\} \middle| \mathbf{S}^t = \mathbf{s}^t \right].$$

This result will form the basis of an estimating equation for $V(\pi, \mathbf{s})$.

An estimating equation for $V(\pi, \mathbf{s})$ (continued)

From Lemma 3.1, it follows that

$$0 = \mathbb{E} \left[\frac{\pi(A^t; \mathbf{S}^t)}{\mu^t(A^t; \mathbf{S}^t)} \{U^t + \gamma V(\pi, \mathbf{S}^{t+1}) - V(\pi, \mathbf{S}^t)\} \psi(\mathbf{S}^t) \right],$$

for any function ψ (an importance-weighted version of the Bellman equation). An estimating equation for $V(\pi, \mathbf{s})$ is

$$\Lambda_n(\pi, \theta^\pi) = \frac{1}{n} \sum_{i=1}^n \sum_{t=1}^{T_i} \frac{\pi(A_i^t; \mathbf{S}_i^t)}{\mu^t(A_i^t; \mathbf{S}_i^t)} \{U_i^t + \gamma V(\pi, \mathbf{S}_i^{t+1}; \theta^\pi) - V(\pi, \mathbf{S}_i^t; \theta^\pi)\} \nabla_{\theta^\pi} V(\pi, \mathbf{S}_i^t; \theta^\pi),$$

where $V(\pi, \mathbf{S}; \theta^\pi)$ is a parametric model for the state-value function.

V-learning

Given an estimate $\hat{\theta}_n^\pi$, an estimate of the value of π under \mathcal{R} is $\hat{V}_{n,\mathcal{R}}(\pi) = \int V(\pi, \mathbf{s}; \hat{\theta}_n^\pi) d\mathcal{R}(\mathbf{s})$ and an estimate of the optimal policy is $\hat{\pi}_n = \arg \max_{\pi \in \Pi} \hat{V}_{n,\mathcal{R}}(\pi)$. Start with an initial policy, π , and repeat until convergence:

1. Estimate $\hat{\theta}_n^\pi$
2. Evaluate $\hat{V}_{n,\mathcal{R}}(\pi) = \int V(\pi, \mathbf{s}; \hat{\theta}_n^\pi) d\mathcal{R}(\mathbf{s})$
3. Take a step to maximize $\hat{V}_{n,\mathcal{R}}(\pi)$ over a class of policies

Summary for V-Learning

- ▶ Features of V-learning include
 - ▶ Flexibility in choosing a model for $V(\pi, \mathbf{s}; \theta^\pi)$
 - ▶ Online estimation, randomized decision rules
 - ▶ Flexibility in specifying reference distribution
 - ▶ Parametric value estimates
- ▶ A tailored treatment regime delivered through mobile devices may help to reduce hypo- and hyperglycemia in T1D patients

Asymptotic Inference

- ▶ We obtain uniform asymptotic normality for key parameters and predictions
- ▶ Main technical tools:
 - ▶ Donsker theorem for β -mixing stationary processes based on bracketing entropy (Dedecker and Louhichi, 2002)
 - ▶ New bracketing entropy preservation results for products of function classes
- ▶ Issue: Need Donsker theorems for non-stationary processes for certain types of online V-learning

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Precision medicine revisited

- ▶ Patients can exhibit significant heterogeneity in response to treatment
- ▶ Outcomes can be improved by tailoring treatment to individuals
- ▶ Standard components:
 - ▶ An outcome to optimize
 - ▶ A set of treatment options
 - ▶ A set of tailoring variables
- ▶ The goal is to estimate a decision rule for treatment to optimize the outcome in a population
- ▶ How do we handle the case where there are multiple outcomes?

Motivating example: bipolar disorder

- ▶ The Systematic Treatment Enhancement Program for Bipolar Disorder Standard Care Pathway (STEP-BD SCP)
- ▶ Characterized by episodes of depression and mania
- ▶ Anti-depressants can be used to treat depressive episodes
- ▶ Anti-depressants may induce manic episodes
- ▶ An example of precision medicine: determine which patients will benefit from anti-depressants
- ▶ Clinical decision making needs to balance the trade-off between depression and mania

Notation

- ▶ $\mathbf{X} \in \mathcal{X} \subseteq \mathbb{R}^p$ are tailoring variables
- ▶ $A \in \{-1, 1\}$ is treatment
- ▶ Y and Z are two real-valued outcomes with higher values preferable
- ▶ $Q_Y(\mathbf{x}, a) = \mathbb{E}\{Y | \mathbf{X} = \mathbf{x}, A = a\}$ is the mean of Y given \mathbf{X} and A , with $R_Y(\mathbf{x}) = Q_Y(\mathbf{x}, 1) - Q_Y(\mathbf{x}, -1)$
- ▶ $d_Y^{\text{opt}}(\mathbf{x}) = \arg \max_{a \in \{-1, 1\}} Q_Y(\mathbf{x}, a) = \text{sign}(R_Y(\mathbf{x}))$ is the decision to maximize Y
- ▶ Q_Z , R_Z and d_Z^{opt} are defined similarly

Utility functions

- ▶ If both Y and Z are relevant, neither d_Y^{opt} nor d_Z^{opt} may be acceptable
- ▶ Define the composite outcome $U = u(Y, Z)$ for a utility function, u
- ▶ Define $Q_U(\mathbf{x}, a) = \mathbb{E}\{U | \mathbf{X} = \mathbf{x}, A = a\}$, $R_U(\mathbf{x}) = Q_U(\mathbf{x}, 1) - Q_U(\mathbf{x}, -1)$, and

$$d_U^{\text{opt}}(\mathbf{x}) = \arg \max_{a \in \{-1, 1\}} Q_U(\mathbf{x}, a) = \text{sign}(R_U(\mathbf{x}))$$

- ▶ Assume $u(Y, Z; \omega) = \omega Y + (1 - \omega)Z$; we will refer to Q_ω , R_ω , and d_ω^{opt}
- ▶ For a broad class of utility functions, d_U^{opt} is equivalent to d_ω^{opt} for some $\omega \in [0, 1]$ (Butler et al., 2017)

Pseudo-likelihood estimation of utility functions

- ▶ Assume there exists a true utility function defined by ω_0 such that observed decisions were made with the intent of maximizing $U = u(Y, Z; \omega_0)$
- ▶ Assume that

$$\Pr \{A = d_{\omega_0}^{\text{opt}}(\mathbf{X})\} = \text{expit}(\mathbf{X}^\top \beta_0)$$

for some $\beta_0 \in \mathbb{R}^p$

- ▶ The likelihood for (ω, β) is

$$\mathcal{L}_n(\omega, \beta) \propto \prod_{i=1}^n \frac{\exp[\mathbf{X}_i^\top \beta \mathbf{1}\{A_i = d_{\omega}^{\text{opt}}(\mathbf{X}_i)\}]}{1 + \exp(\mathbf{X}_i^\top \beta)},$$

which can be used to estimate the true utility function and the probability that any patient would be treated optimally in standard practice

Pseudo-likelihood estimation (continued)

- ▶ The likelihood for (ω, β) depends on the unknown function d_ω^{opt}
- ▶ Let $\widehat{Q}_{Y,n}$ and $\widehat{Q}_{Z,n}$ be estimators for Q_Y and Q_Z , etc.
- ▶ For any $\omega \in [0, 1]$, let

$$\widehat{Q}_{\omega,n}(\mathbf{x}, a) = \omega \widehat{Q}_{Y,n}(\mathbf{x}, a) + (1 - \omega) \widehat{Q}_{Z,n}(\mathbf{x}, a),$$

$$\widehat{R}_{\omega,n}(\mathbf{x}) = \omega \widehat{R}_{Y,n}(\mathbf{x}) + (1 - \omega) \widehat{R}_{Z,n}(\mathbf{x}), \text{ and}$$

$$\widehat{d}_{\omega,n}(\mathbf{x}) = \arg \max_{a \in \{-1, 1\}} \widehat{Q}_{\omega,n}(\mathbf{x}, a) = \text{sign}(\widehat{R}_{\omega,n}(\mathbf{x}))$$

- ▶ We can replace d_ω^{opt} with $\widehat{d}_{\omega,n}$ to obtain the pseudo-likelihood

$$\widehat{\mathcal{L}}_n(\omega, \beta) \propto \prod_{i=1}^n \frac{\exp \left[\mathbf{x}_i^\top \beta \mathbf{1} \left\{ A_i = \widehat{d}_{\omega,n}(\mathbf{x}_i) \right\} \right]}{1 + \exp \left(\mathbf{x}_i^\top \beta \right)}$$

Patient-specific utility functions

- ▶ Let $\theta \in \mathbb{R}^d$ and assume

$$u(Y, Z; \mathbf{X}, \theta) = m(\mathbf{X}; \theta)Y + \{1 - m(\mathbf{X}; \theta)\} Z,$$

where $m \mapsto (0, 1)$ is continuously differentiable in θ

- ▶ Define $\hat{d}_{\theta, n}$ analogously to $\hat{d}_{\omega, n}$, etc.
- ▶ The pseudo-likelihood is

$$\hat{\mathcal{L}}_n(\theta, \beta) \propto \prod_{i=1}^n \frac{\exp \left[\mathbf{x}_i^\top \beta \mathbf{1} \left\{ A_i = \hat{d}_{\theta, n}(\mathbf{x}_i) \right\} \right]}{1 + \exp(\mathbf{x}_i^\top \beta)}$$

Asymptotic Inference

We need some basic assumptions and definitions, including:

- ▶ $\sqrt{n} \left[\widehat{R}_{Y,n}(\mathbf{x}) - R_Y(\mathbf{x}) \right] = \phi_Y^T(\mathbf{x}) n^{-1/2} \sum_{i=1}^n \psi_{iY} + o_P(1)$, where $o_P(1)$ is uniform over \mathbf{x} , the i.i.d. influence functions $\psi_{iY} \in \mathbb{R}^{q_1}$, and ϕ_Y are basis functions
- ▶ $\sqrt{n} \left[\widehat{R}_{Z,n}(\mathbf{x}) - R_Z(\mathbf{x}) \right] = \phi_Z^T(\mathbf{x}) n^{-1/2} \sum_{i=1}^n \psi_{iZ} + o_P(1)$, similarly, and $\psi_{iZ} \in \mathbb{R}^{q_2}$
- ▶ $P_\beta(\mathbf{x}) = \text{expit}(\mathbf{x}^T \beta)$, $\psi_{iA} = \mathbf{X}_i(A_i - P_{\beta_0}(\mathbf{X}_i))$ and $I_0 = P \left[\mathbf{X}\mathbf{X}^T P_{\beta_0}(\mathbf{X})(1 - P_{\beta_0}(\mathbf{X})) \right]$, where P is the expectation over \mathbf{X}
- ▶ $\widehat{D}_{\theta,n}(\mathbf{x}) = m(\mathbf{x}; \theta) \widehat{R}_{Y,n}(\mathbf{x}) + (1 - m(\mathbf{x}; \theta)) \widehat{R}_{Z,n}(\mathbf{x})$
- ▶ $D_\theta(\mathbf{x}) = m(\mathbf{x}; \theta) R_Y(\mathbf{x}) + (1 - m(\mathbf{x}; \theta)) R_Z(\mathbf{x})$
- ▶ The density of $D_{\theta_0}(\mathbf{X})$ at zero is $0 < f_0 < \infty$.

Asymptotic Inference

Assumptions and definitions, continued:

- ▶ Assume

$$\Sigma_0 = E \begin{pmatrix} \psi_{1Y} \\ \psi_{1Z} \\ \psi_{1A} \end{pmatrix}^{\otimes 2} = \begin{pmatrix} \Sigma_{YY} & \Sigma_{YZ} & \Sigma_{YA} \\ \Sigma_{YZ}^T & \Sigma_{ZZ} & \Sigma_{ZA} \\ \Sigma_{YA}^T & \Sigma_{ZA}^T & \Sigma_{AA} \end{pmatrix}$$

is positive definite (note that $\Sigma_{AA} = I_0$)

- ▶ Let $a_Y(\mathbf{x}) = m(\mathbf{x}; \theta_0)R_Y(\mathbf{x})\phi_Y(\mathbf{x})$, $a_Z(\mathbf{x}) = (1 - m(\mathbf{x}; \theta_0))R_Z(\mathbf{x})\phi_Z(\mathbf{x})$, $b(\mathbf{x}) = (R_Y(\mathbf{x}) - R_Z(\mathbf{x}))\dot{m}_{\theta_0}(\mathbf{x})$, and $c(\mathbf{x}) = \mathbf{x} (2P_{\beta_0}(\mathbf{x}) - 1)$, where $\dot{m}_{\theta} = \partial m / (\partial \theta)$
- ▶ For any $z_Y \in \mathbb{R}^{q_1}$, $z_Z \in \mathbb{R}^{q_2}$, $u \in \mathbb{R}^d$, define the function $(z_Y, z_Z, u) \mapsto k_0(z_Y, z_Z, u) =$

$$P [c(\mathbf{X}) | a_Y(\mathbf{X})^T z_Y + a_Z(\mathbf{X})^T z_Z + b(\mathbf{X})^T u \mid |D_{\theta_0}(\mathbf{X}) = 0] f_0$$

Asymptotic Inference

Theorem

Under regularity conditions, the pseudo-likelihood maximizers $\hat{\beta}_n$ and $\hat{\theta}_n$ satisfy

$$\sqrt{n} \begin{pmatrix} \hat{\beta}_n - \beta_0 \\ \hat{\theta}_n - \theta_0 \end{pmatrix} \rightsquigarrow \begin{pmatrix} I_0^{-1} [Z_A - k_0(Z_Y, Z_Z, U)] \\ U \end{pmatrix} = \begin{pmatrix} B \\ U \end{pmatrix},$$

where $U = \operatorname{argmin}_u \beta_0^T k_0(Z_Y, Z_Z, u)$, and

$$\begin{pmatrix} Z_Y \\ Z_Z \\ Z_A \end{pmatrix} \sim N(0, \Sigma_0).$$

A certain semiparametric bootstrap is also consistent in probability.

Asymptotic Inference

Main technical tools:

- ▶ The Argmax theorem
- ▶ The following for the bootstrap:

Theorem

Let H be compact with respect to a metric d and $\mathcal{F} \subset C[H]$ be compact with respect to $\|\cdot\|_H$. For each $f \in \mathcal{F}$, let $u(f) = \operatorname{argmax}_{u \in H} f(u)$, where we arbitrarily choose a value if nonunique. Suppose also that there exists an $\mathcal{F}_1 \subset \mathcal{F}$ such that each $f \in \mathcal{F}_1$ has a unique maximum. Then

$$\lim_{\delta \downarrow 0} \sup_{f \in \mathcal{F}_1} \sup_{g \in \mathcal{F}: \|f-g\|_H < \delta} d(u(f), u(g)) = 0.$$

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Overall Conclusions and Future Work

- ▶ This is an exciting time for precision medicine at the confluence of machine learning and statistics.
- ▶ There are numerous open questions.
- ▶ Inference can be challenging and nonstandard.
- ▶ Consistency, or zero order inference, is often an important first step.
- ▶ This work is part of the emergence of a new (or renewed) discipline focused on data driven decision making and precision medicine and has many connections in many quantitative and nonquantitative disciplines.