

# Statistical learning on period app data to advance personalized health care for women

AMLD2020

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# **Women\* menstruate**

\* women = shortcut for the female biological sex or for “individuals who experience menstruations”

**The menstrual cycle is  
crucial for reproduction**

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Because of **its crucial role for the survival of the species**, it should not surprise anyone that **the menstrual cycle has far-reaching effects** on our **health, behaviors** and **emotional states**, beyond its reproductive dimension and that the **hormonal regulation pathways are redundant, robust and complex**.



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**There are active estrogen receptors in virtually every tissue of the human body**

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- How menstrual bleeding is regulated



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**Data?**



sympto



Kindara



Clue



Ava



Natural Cycles



Glow



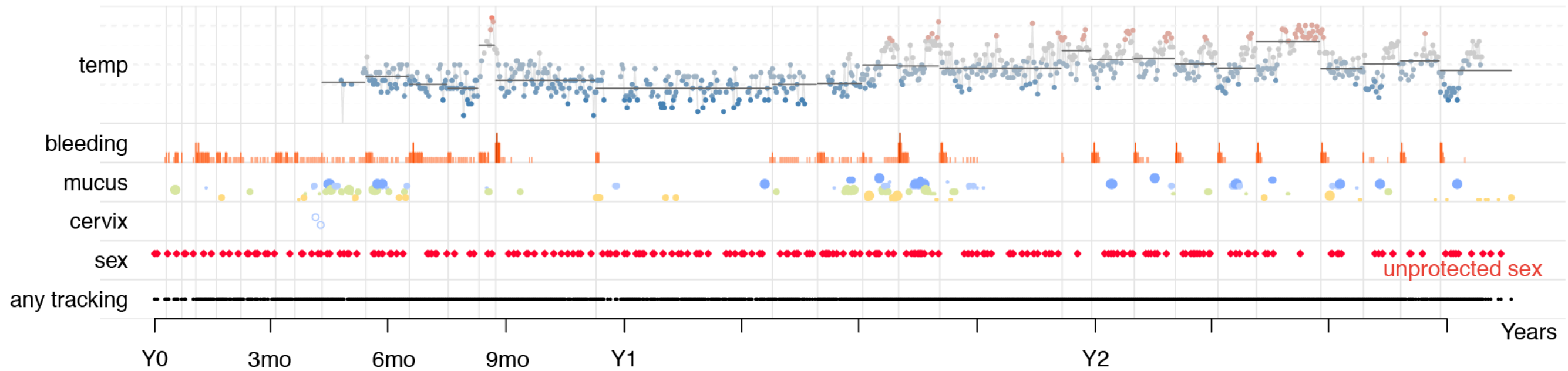
Eve.

**Millions of women now use apps & wearables to track their cycle**

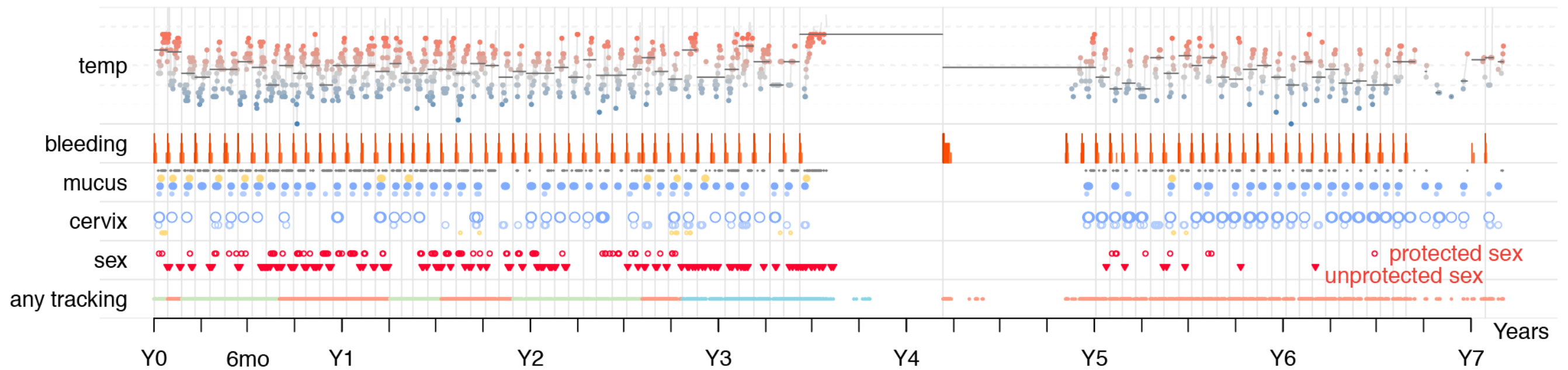


# Long term tracking

User K1



User S1



Sympto goal ■ Contraception ■ Observation ■ Conception  
(self-reported reproductive objectives at each cycle)

Mucus ■ High fertility ■ Low fertility ■ Sticky ■ None ■ Creamy (Kindara only)  
Cervix ■ Open/Soft ■ Medium ■ Closed/low

**Long term tracking of 2 app users** (top user likely sub-fertile; bottom users: pregnancy)



# **(Machine) Learning about Cats&Dogs**

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Deep Learning

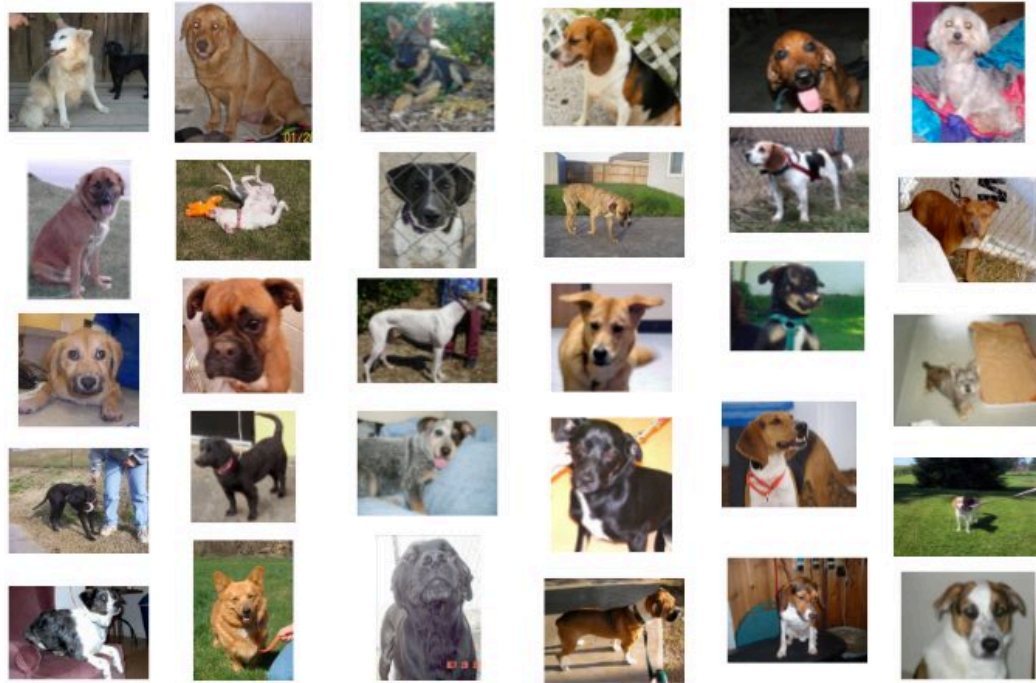
Human-like Learning

# (Machine) Learning about Cats&Dogs

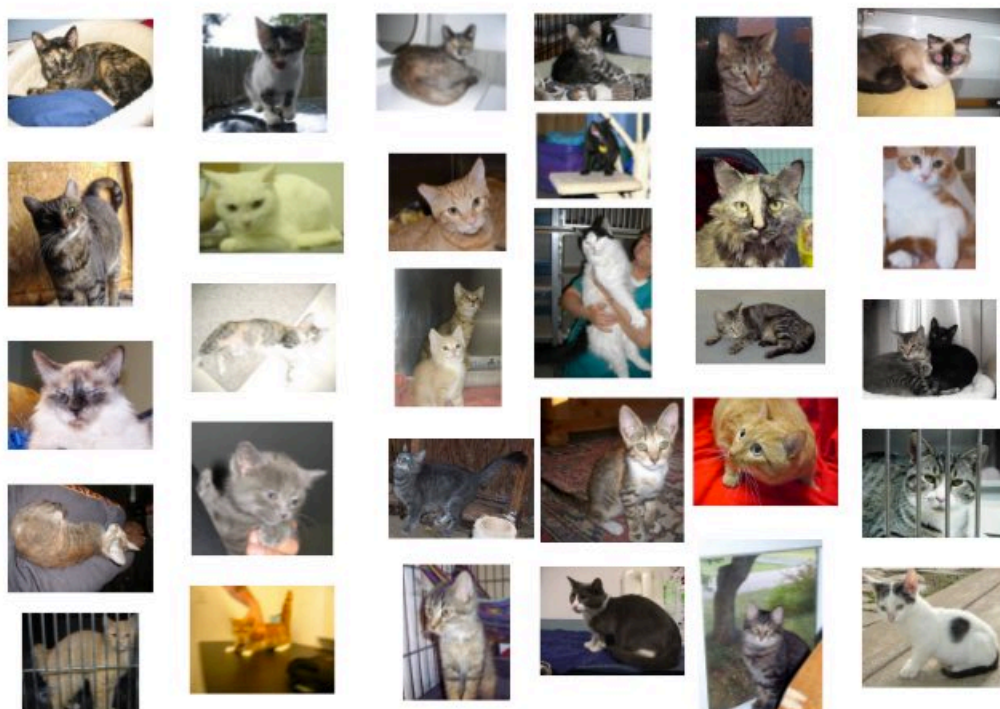
## Deep Learning

*A TON of labeled examples*

### Dogs



### Cats



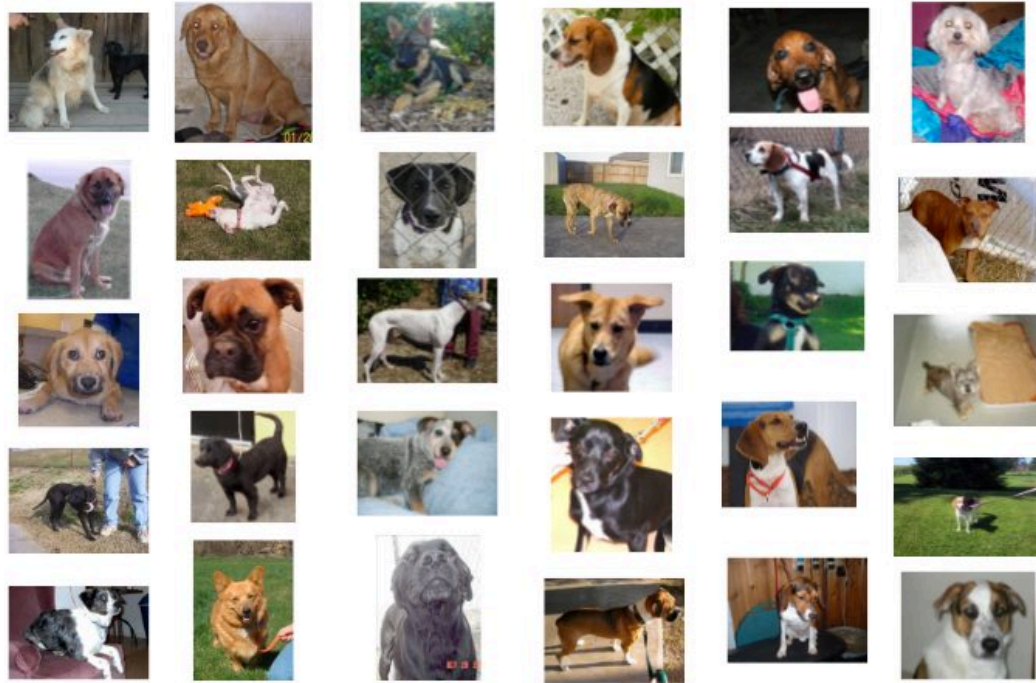
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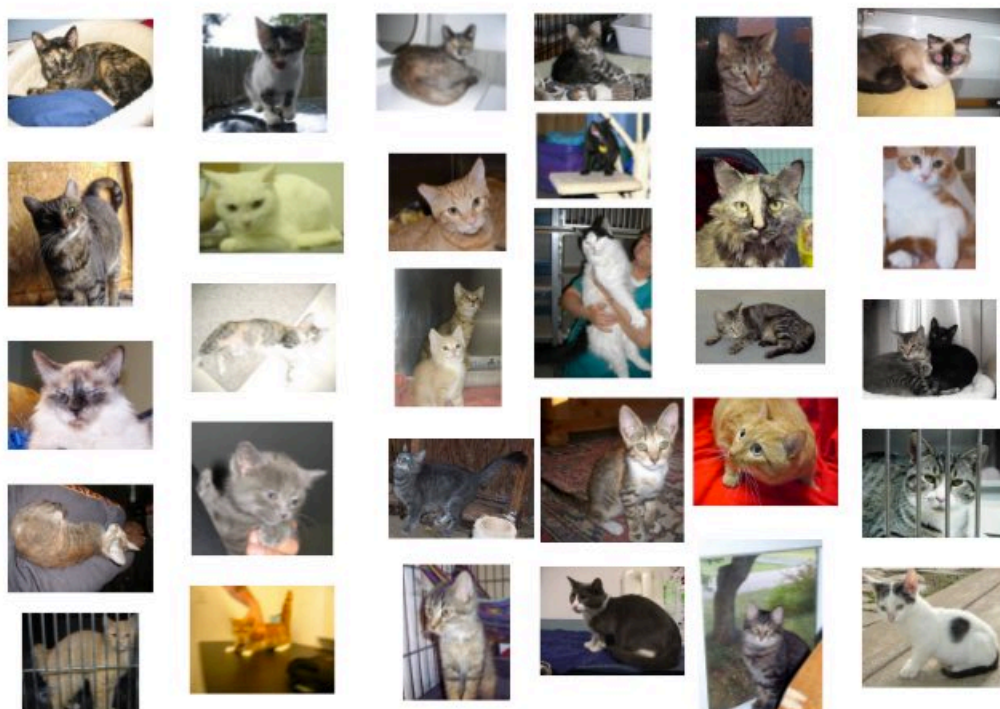
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***Facts, contrasting information***

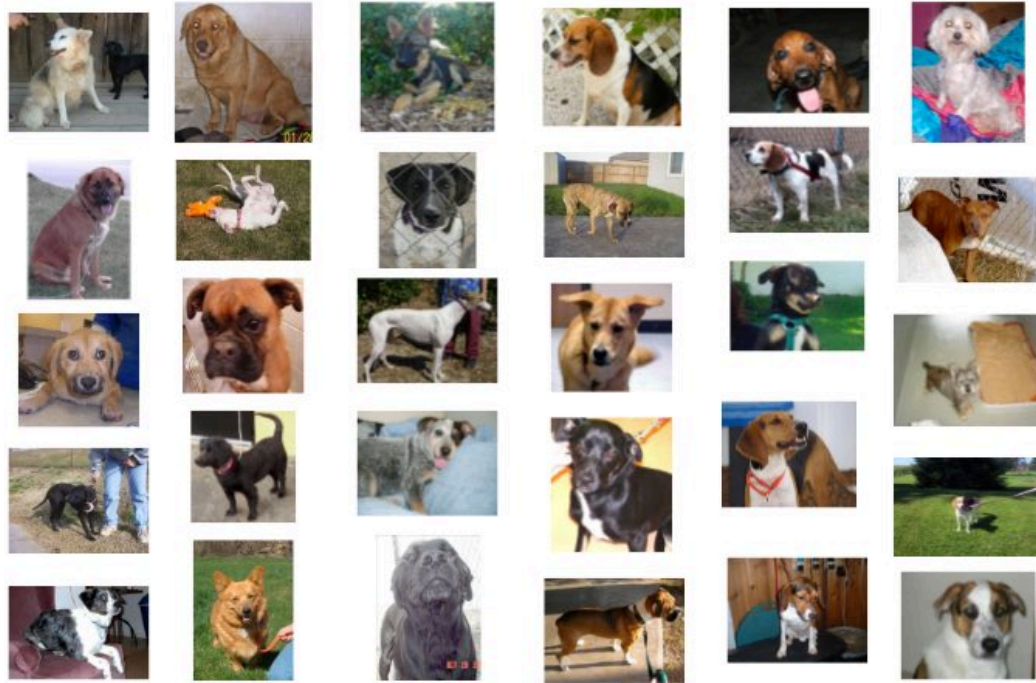


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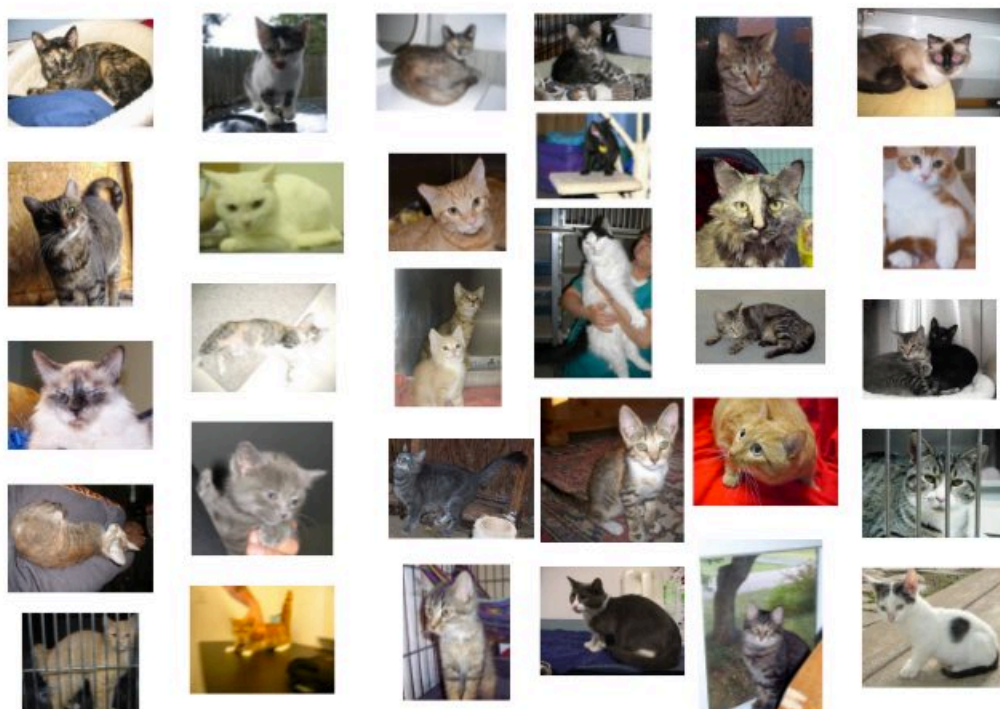
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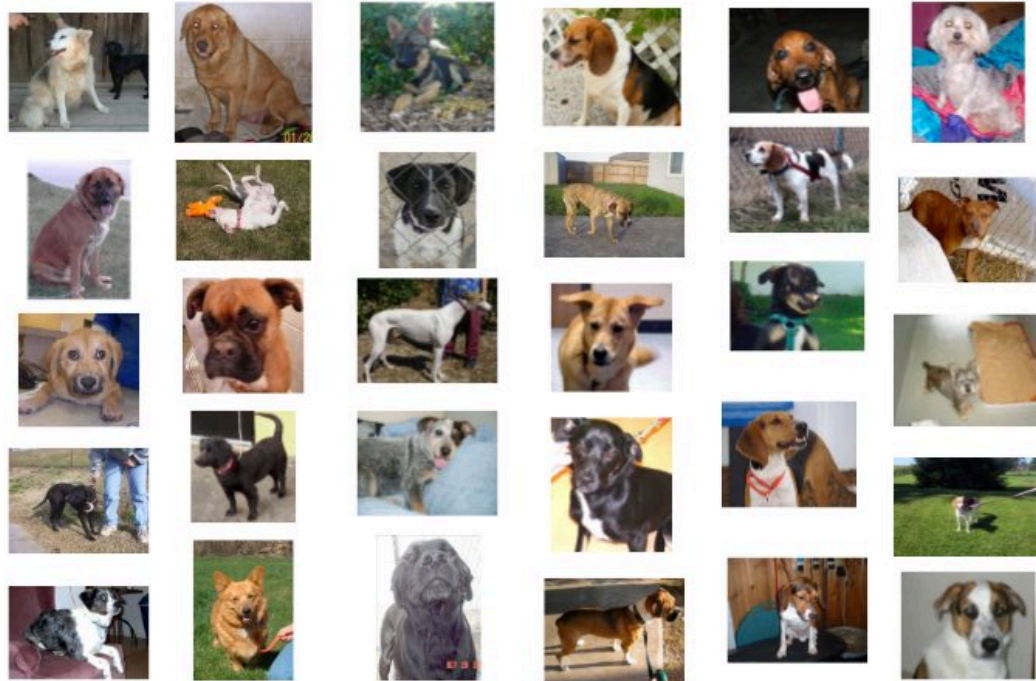
- 4 legged animals (mammals)
- Size: from ~20 cm to ~1m (large diversity in sizes)
- Hair type: short hair, long hair or fluffy curly hair
- Hair Color: mostly shades of brown, but also white or black
- Most dogs have long nose with black truffle
- Ears: mostly falling on the side of head, except when paying attention to smth

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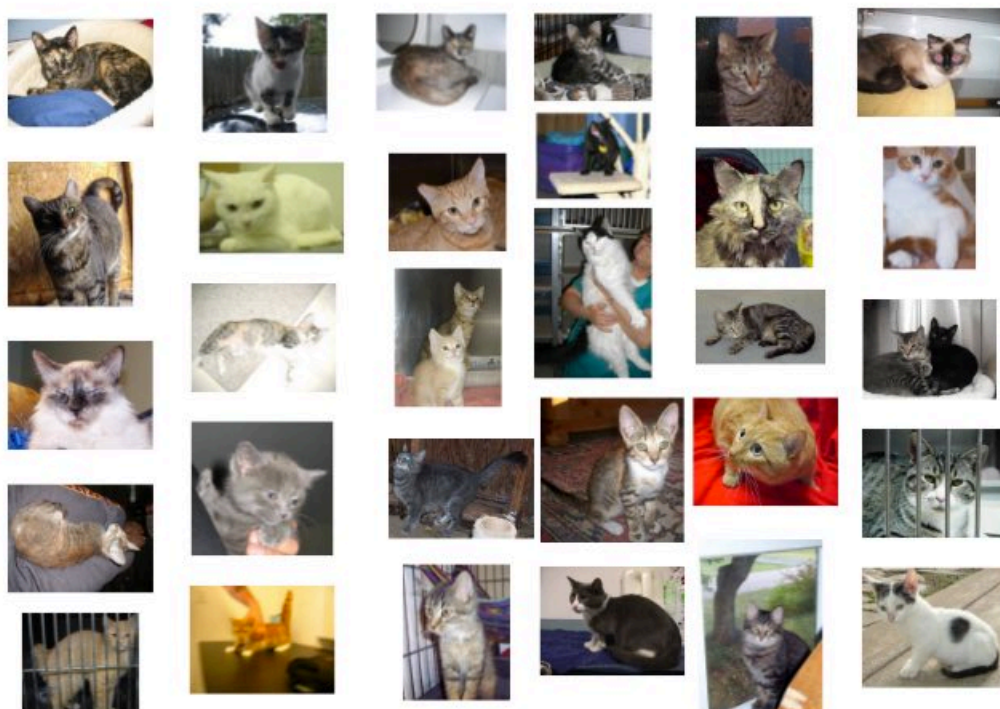
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- 4 legged animals (mammals)
- Size: 25cm  $\pm$  5cm (smaller variance in size than dogs)
- Hair type: mostly short hair, sometimes long, can be fluffy (but not curly)
- Hair Color: white, black, gray, warm brown. "Tigger pattern"
- Most cats have round faces with short noses
- Ears are pointy and mostly straight up.

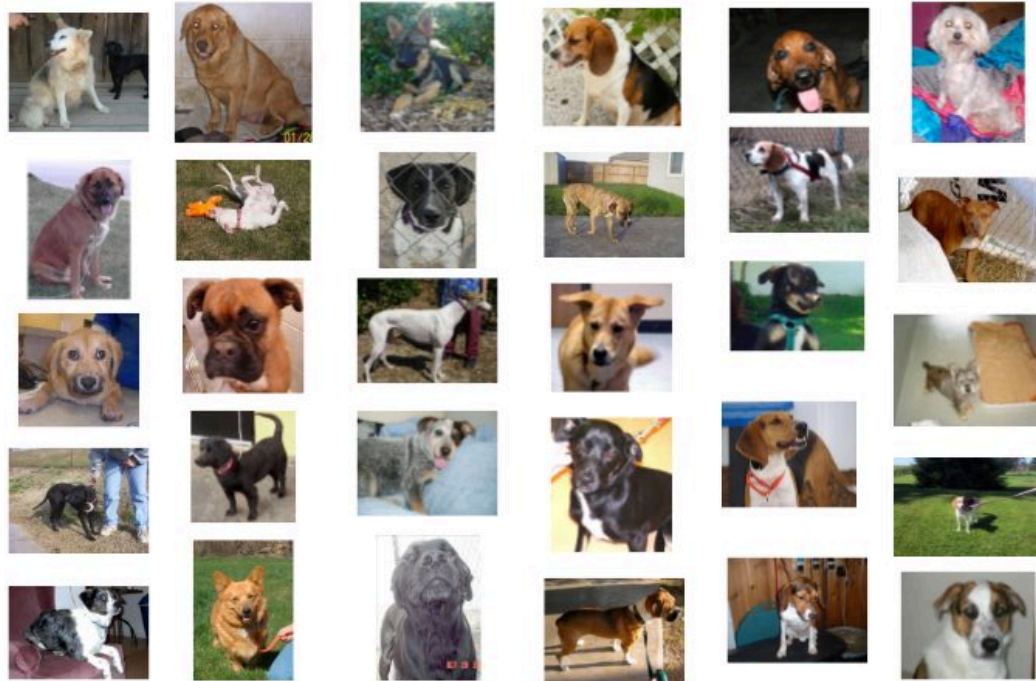


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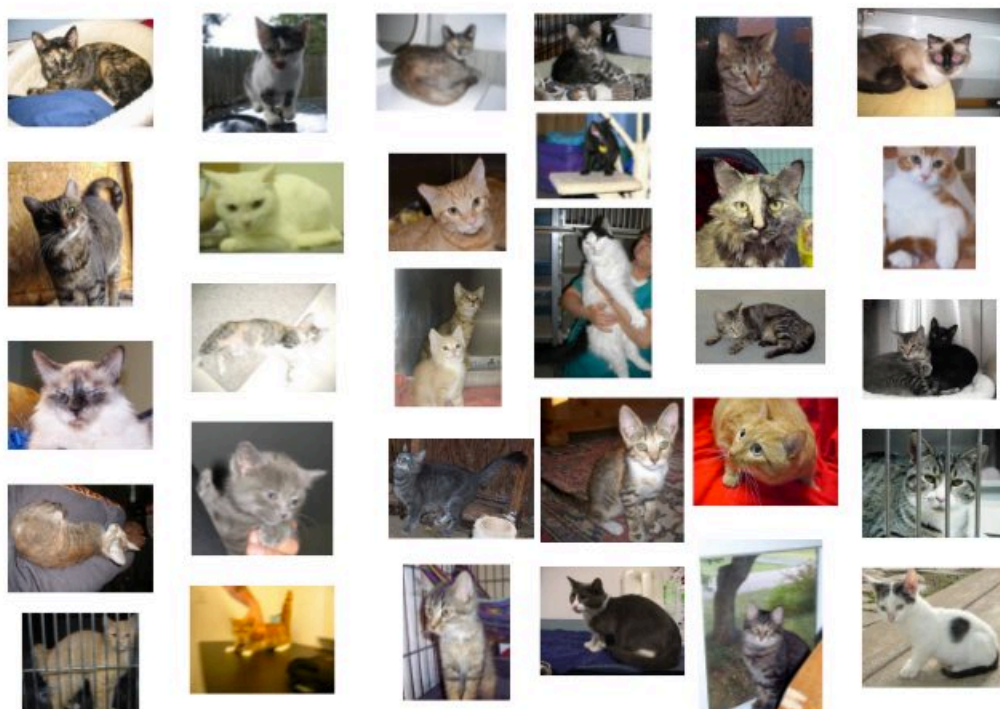
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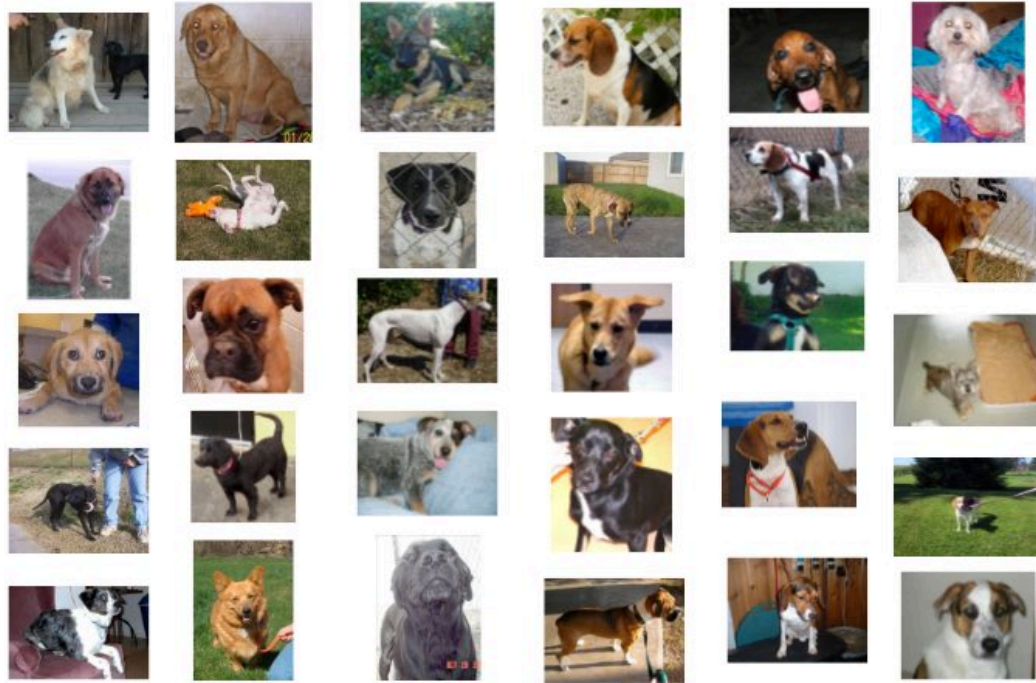


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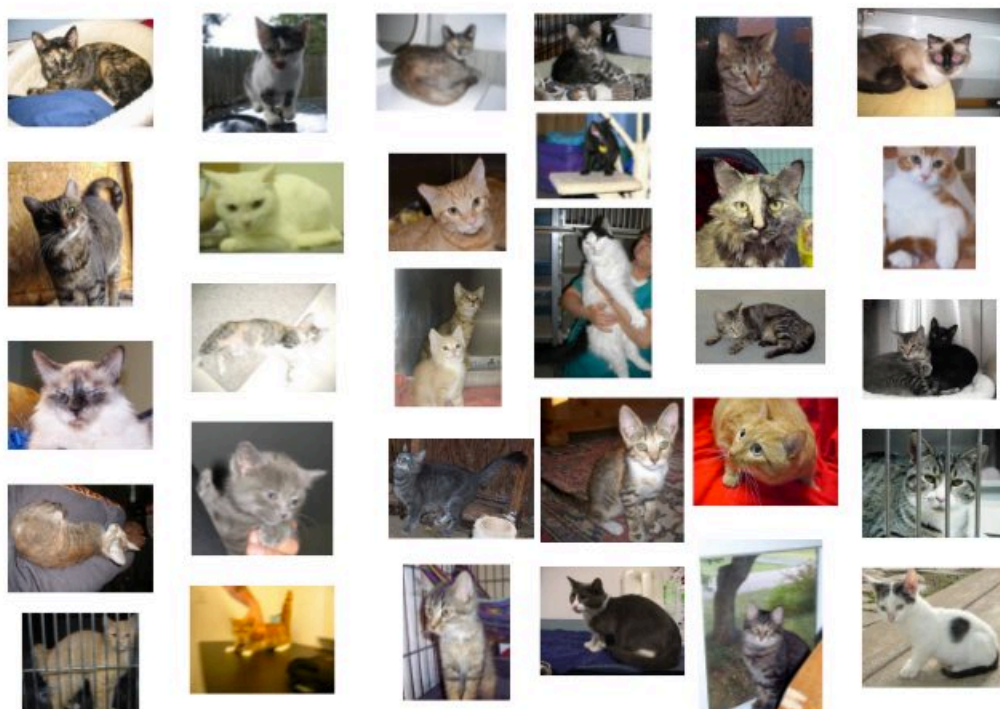
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or **Model-based Stat L**

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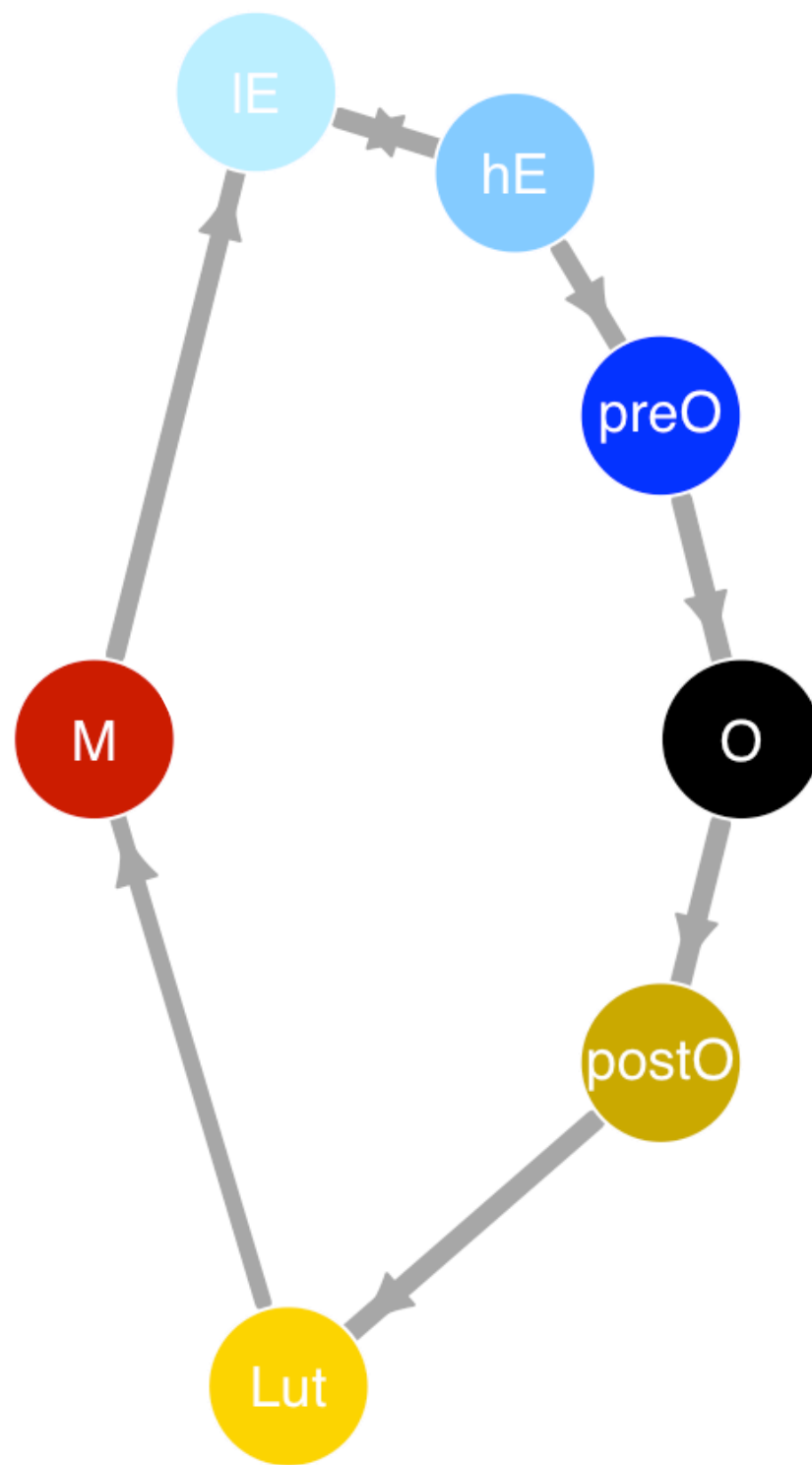
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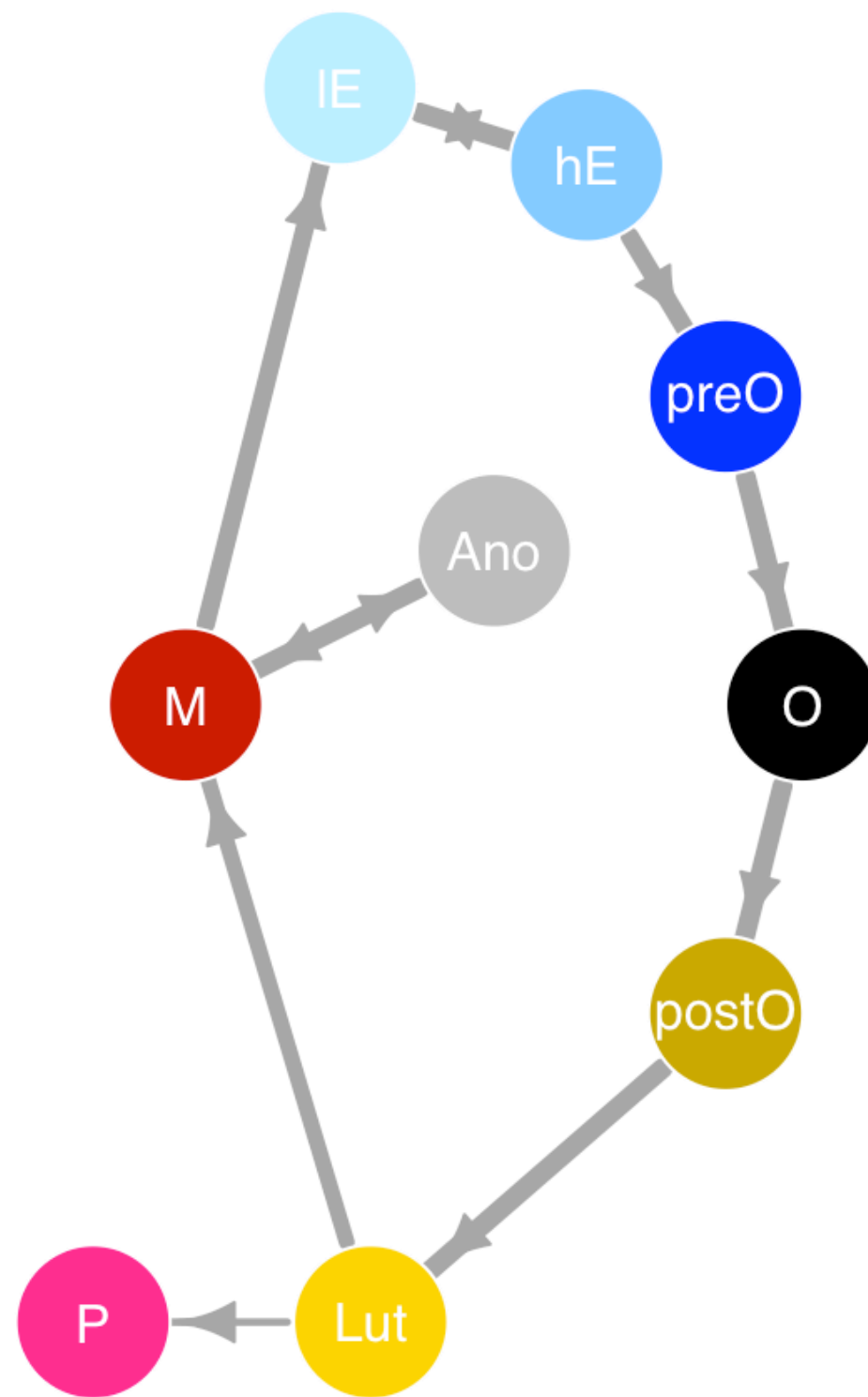
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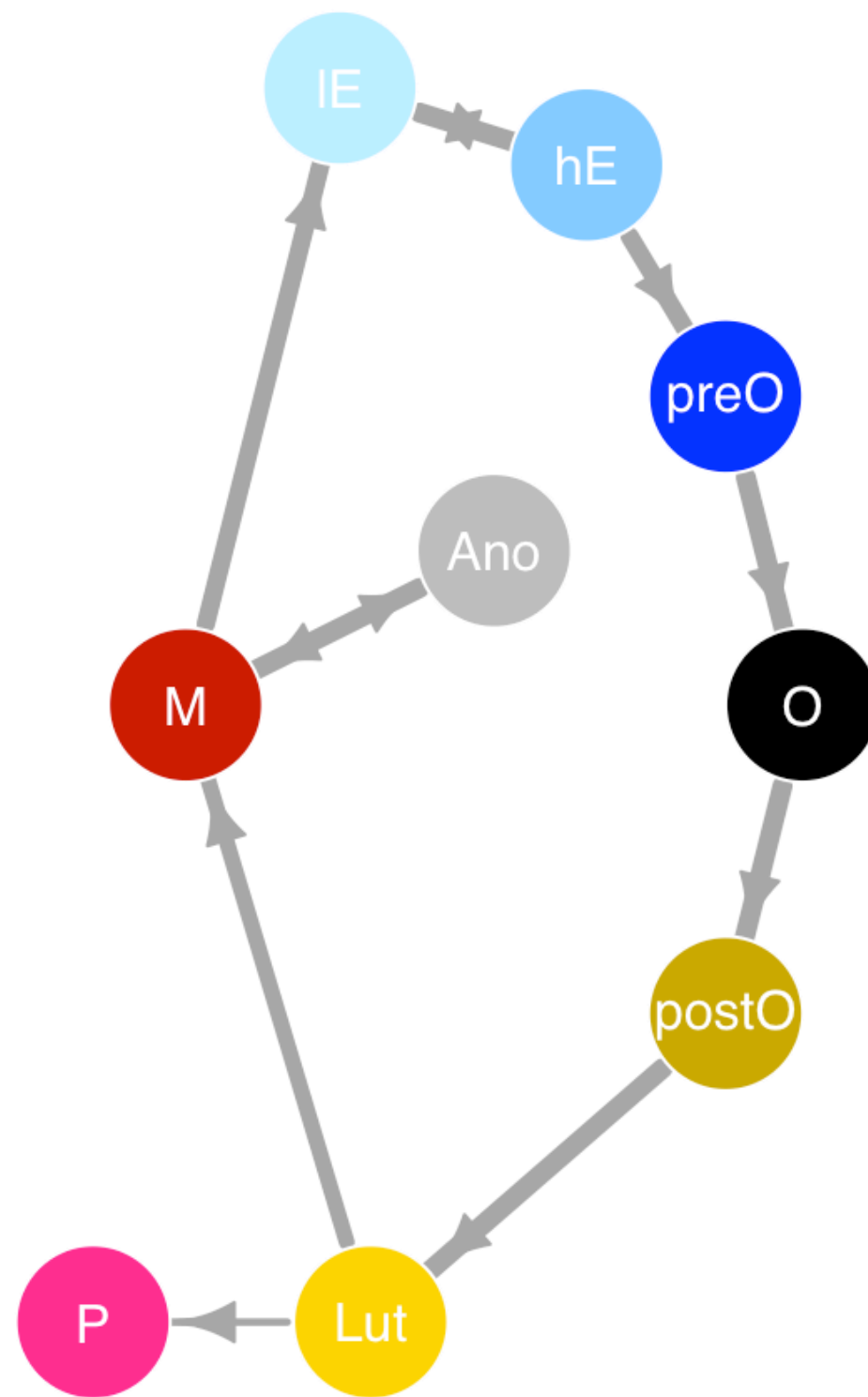


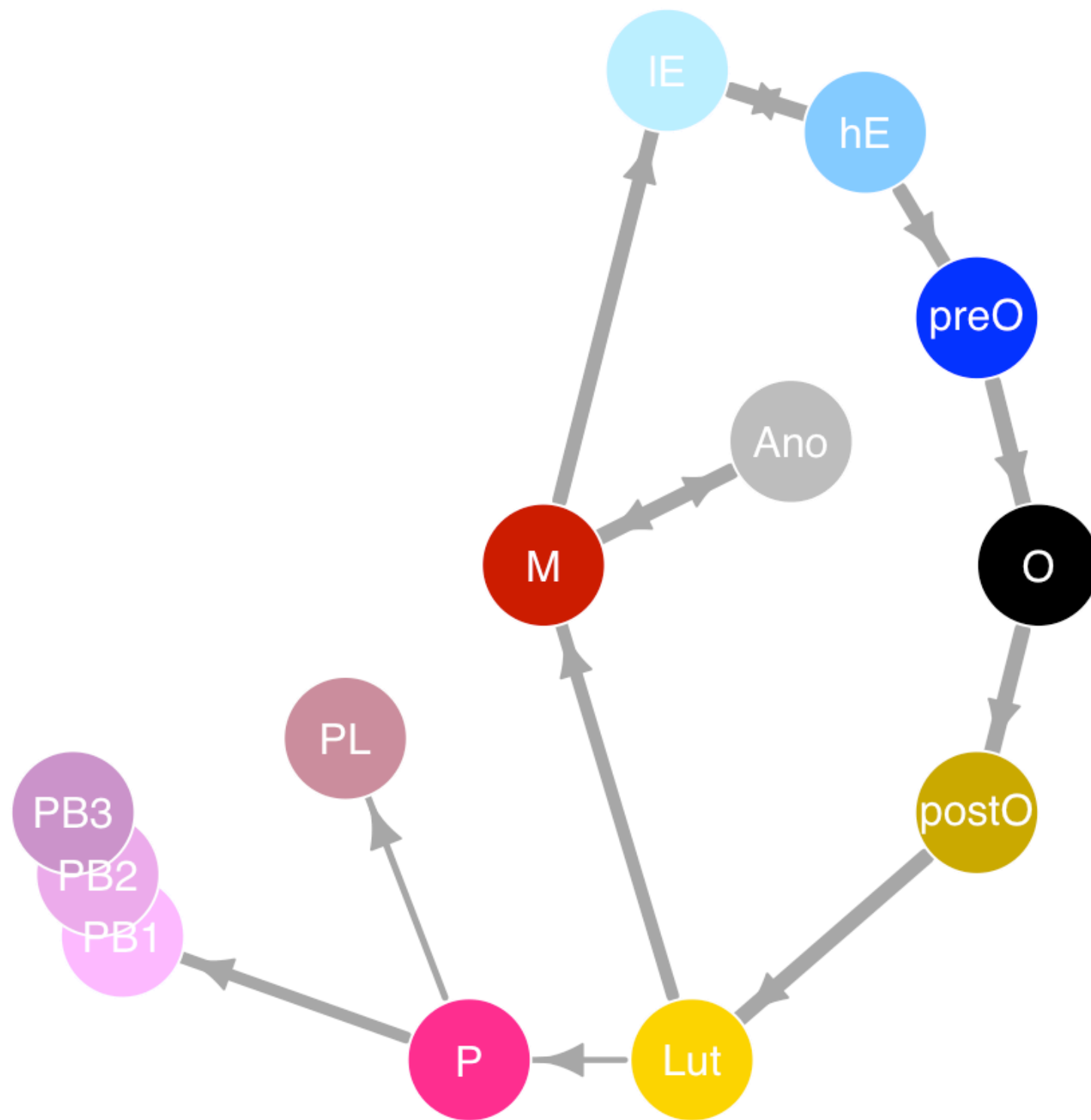


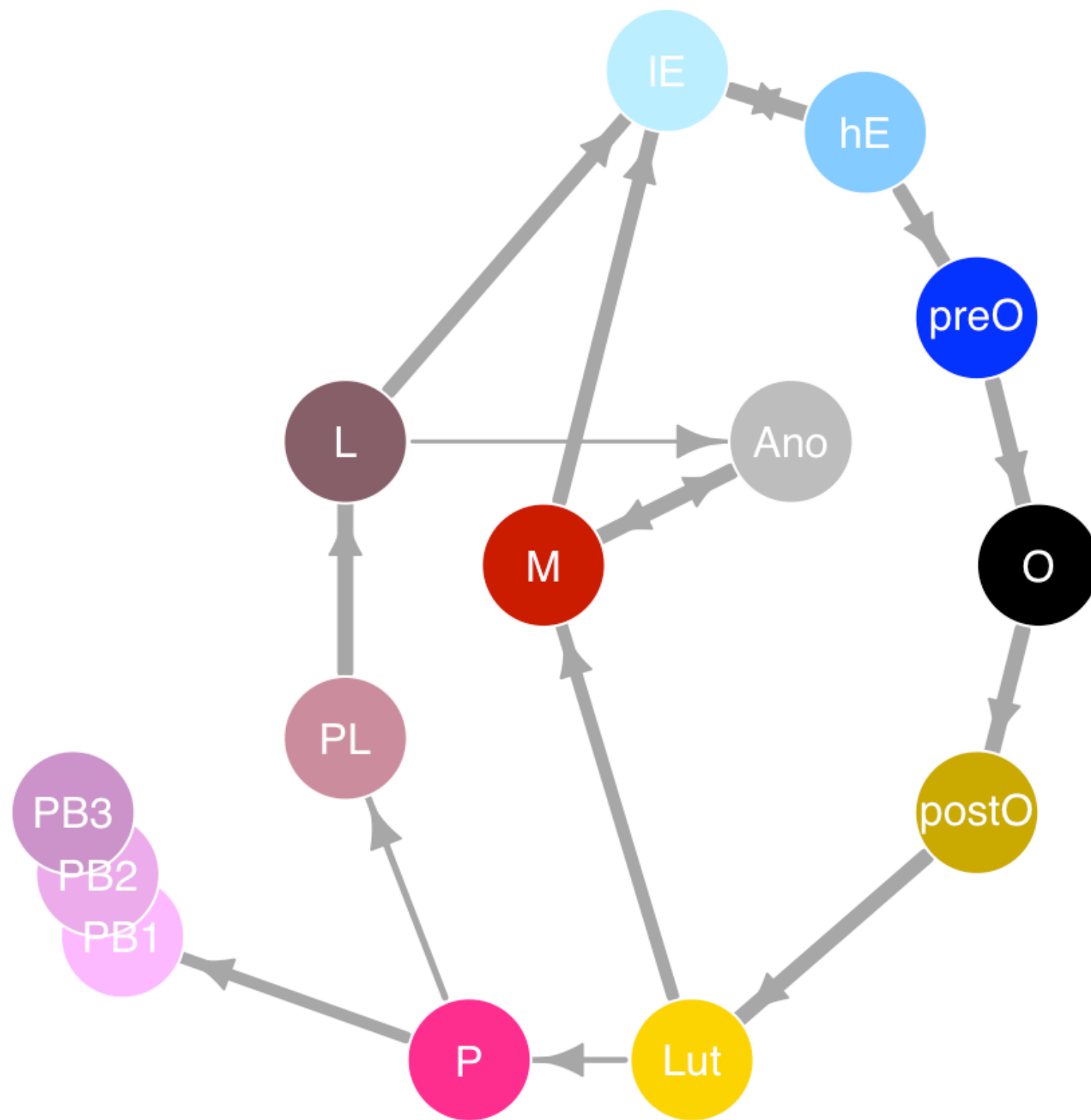


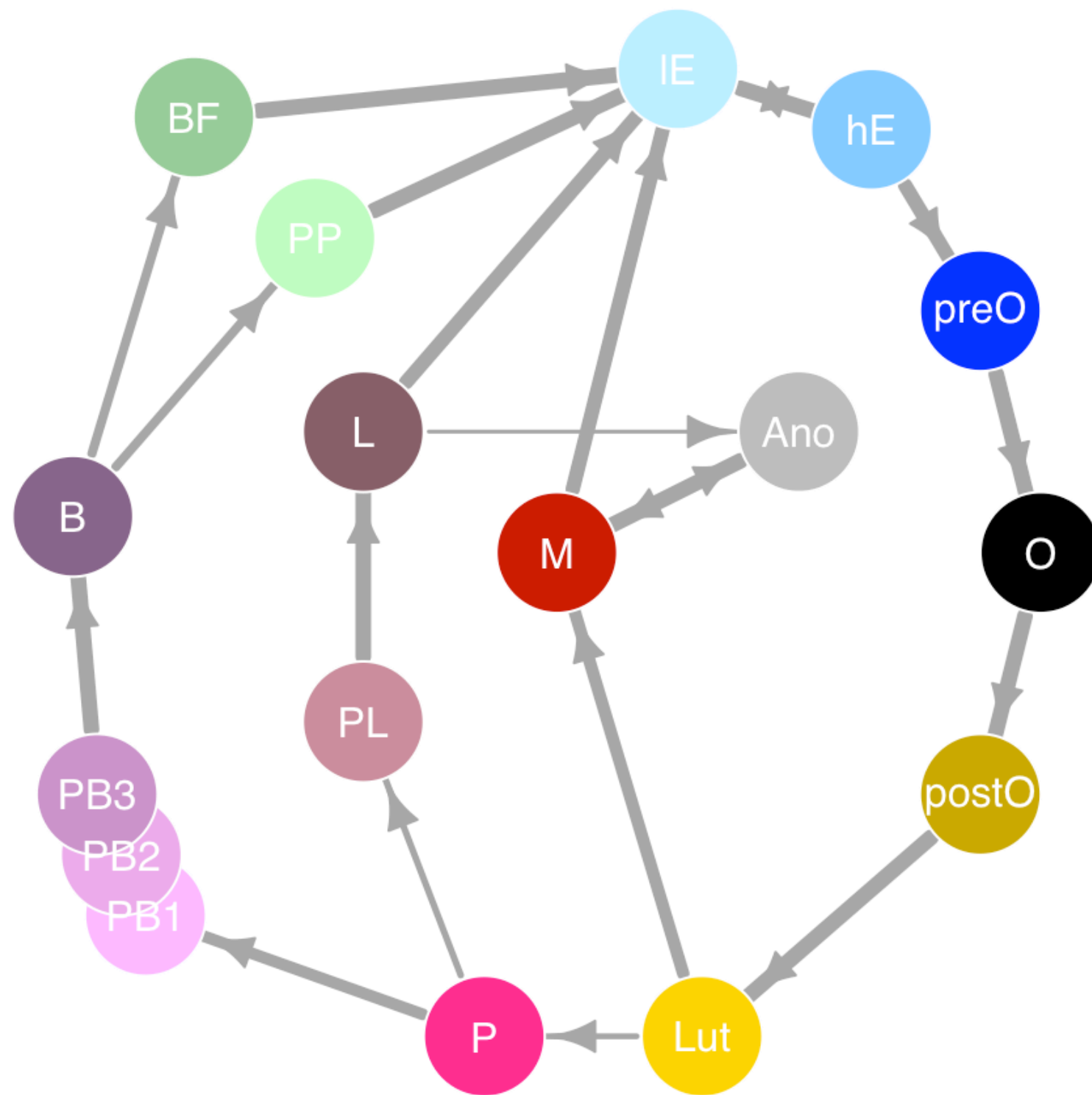


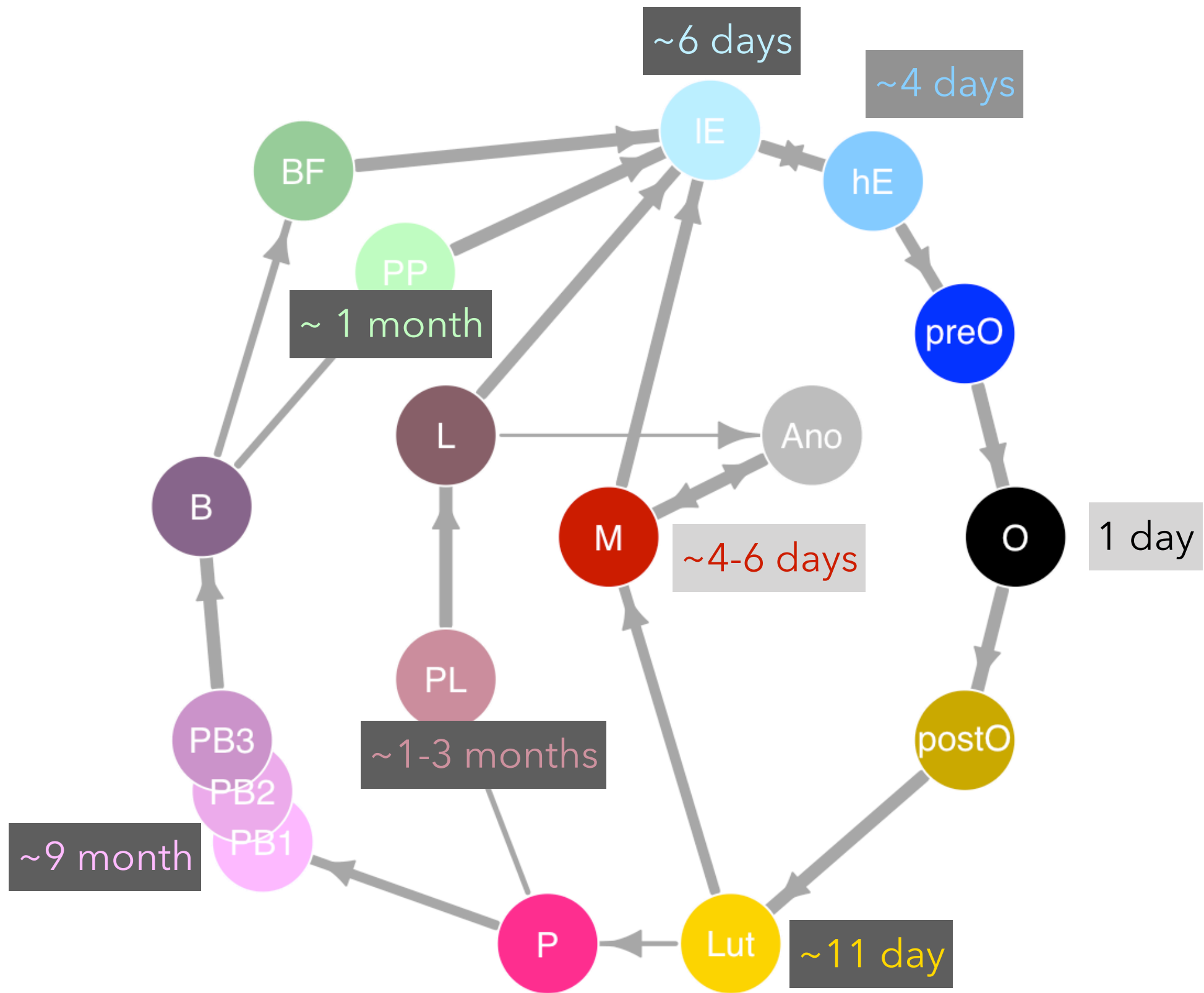




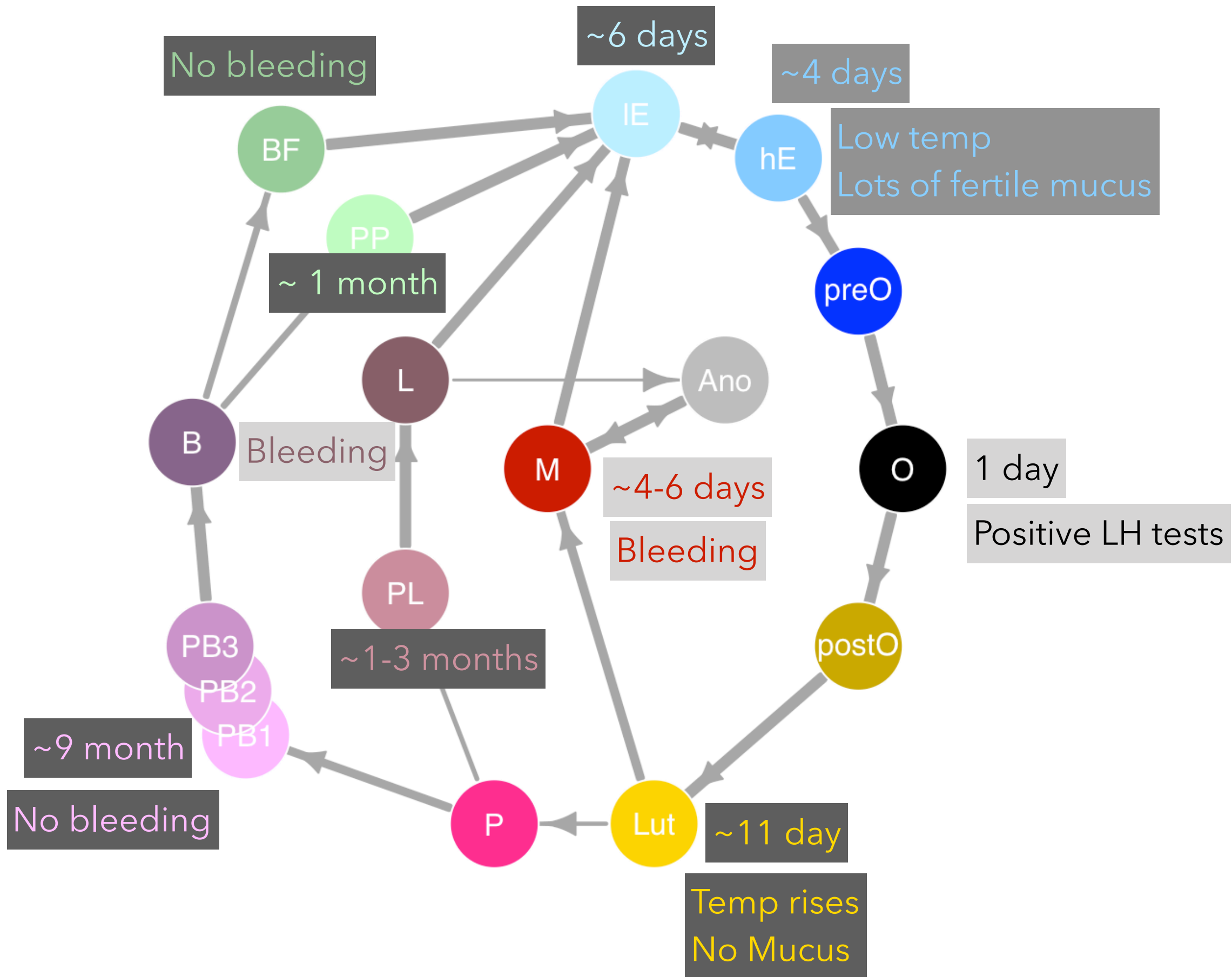


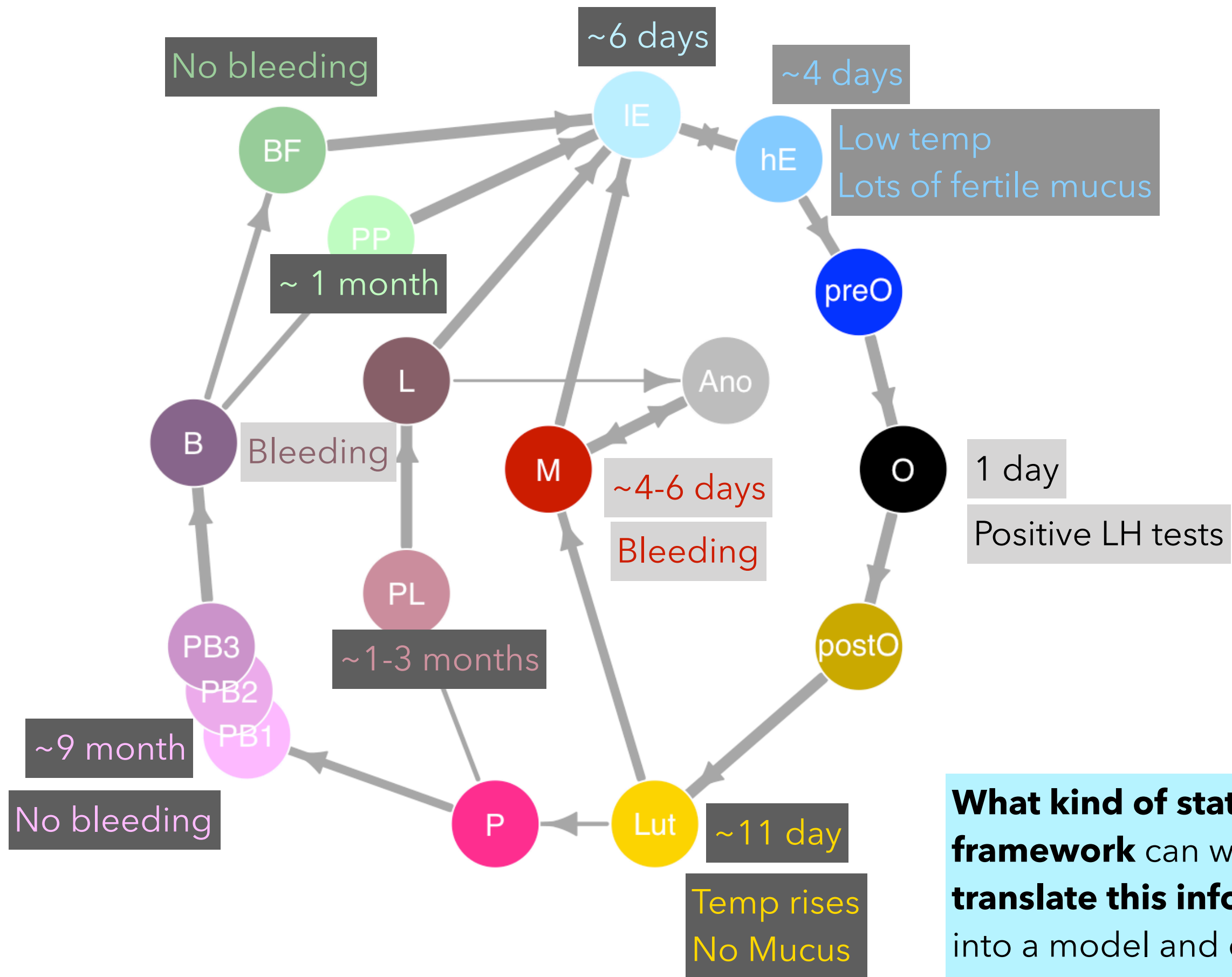










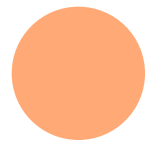


**What kind of statistical/ML framework** can we use to **translate this information** into a model and decode app users' time-series?

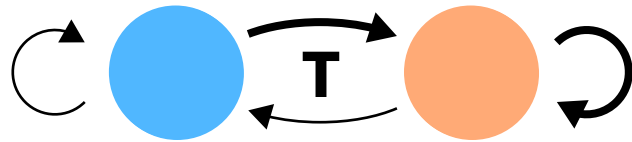
# Short introduction to **hidden semi-Markov models** (hsMm)

## Hidden Markov Models

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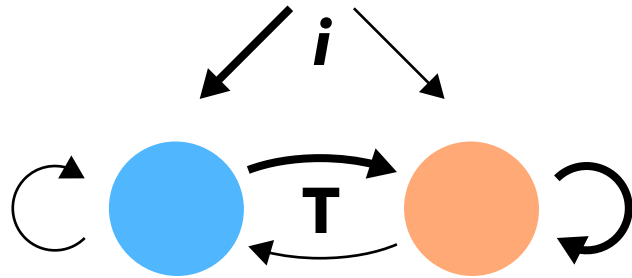


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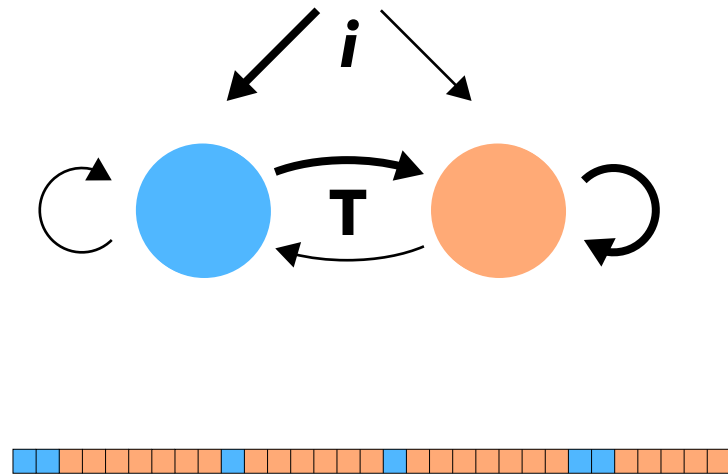
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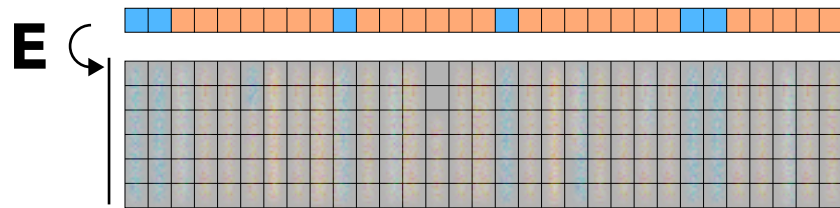
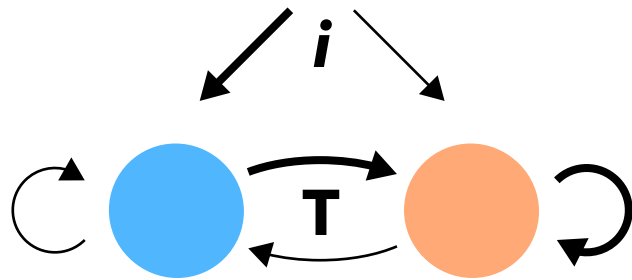
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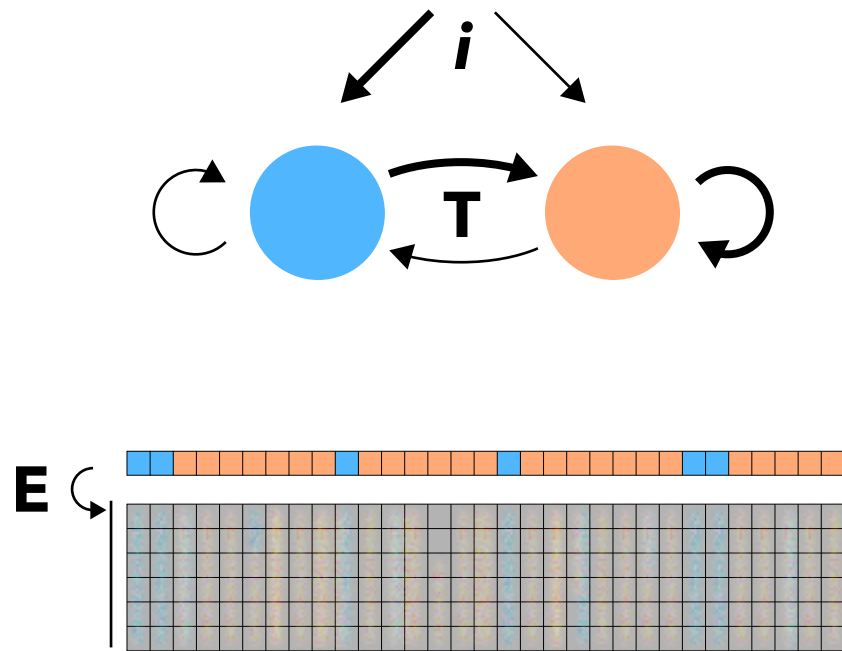
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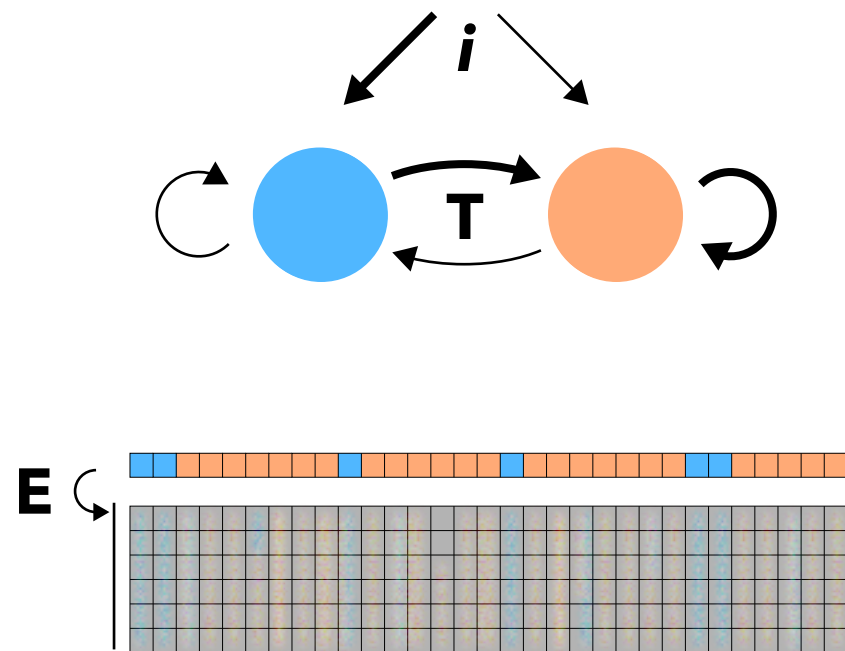


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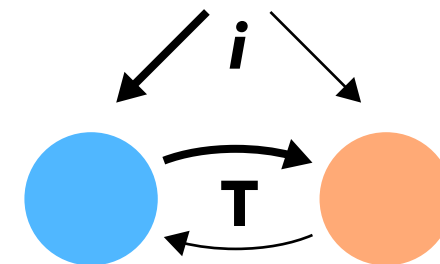
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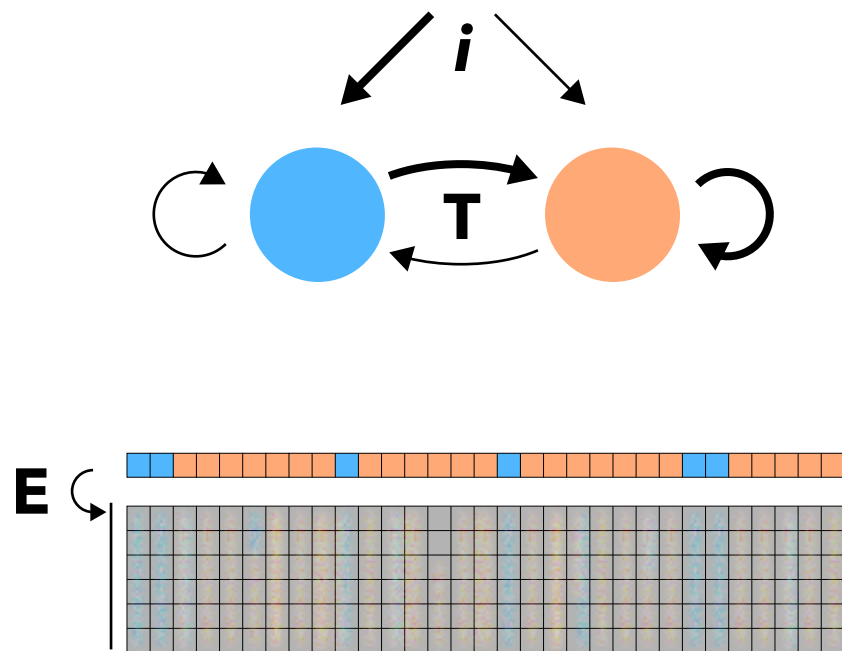
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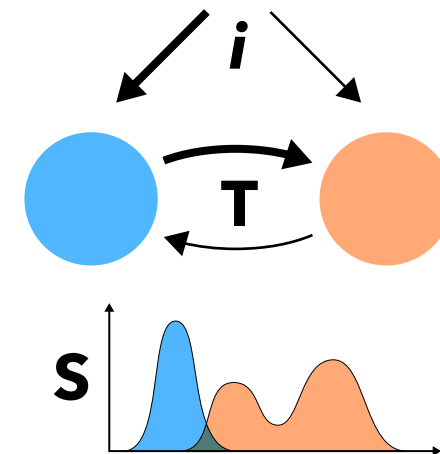
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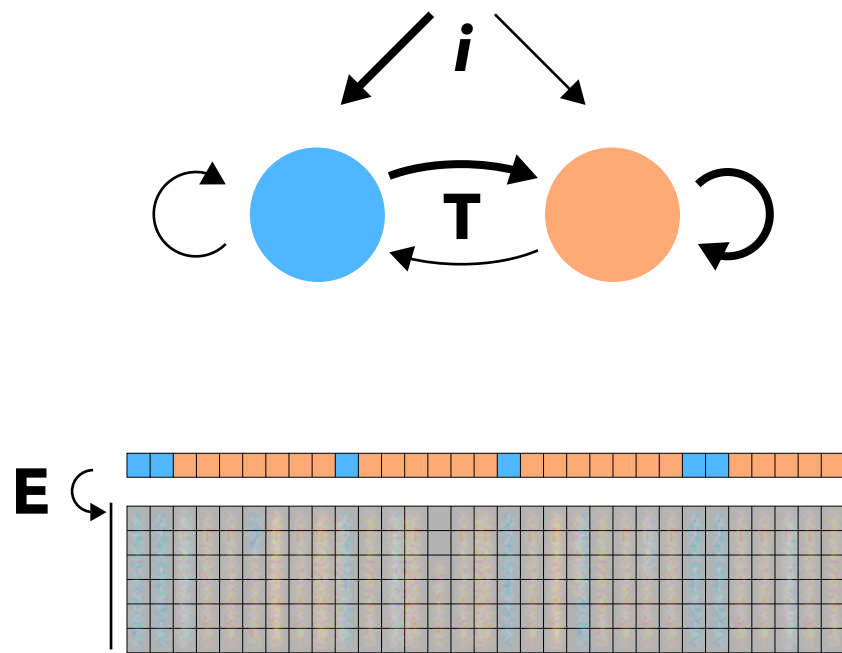
## Hidden **semi-Markov** Models



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- **Sojourn** distributions:  
the time spent in a given state
- **Initial state** probability vector

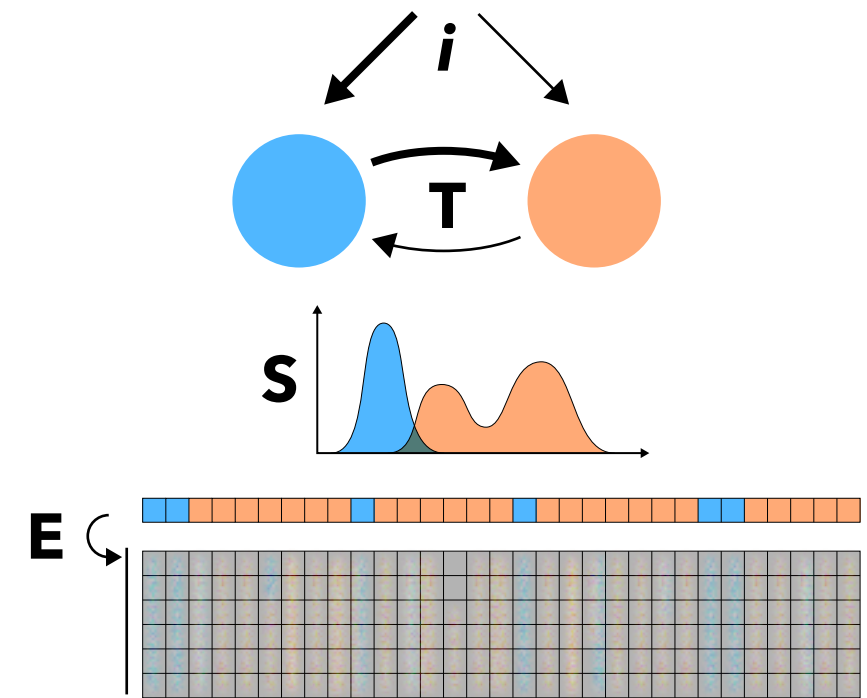
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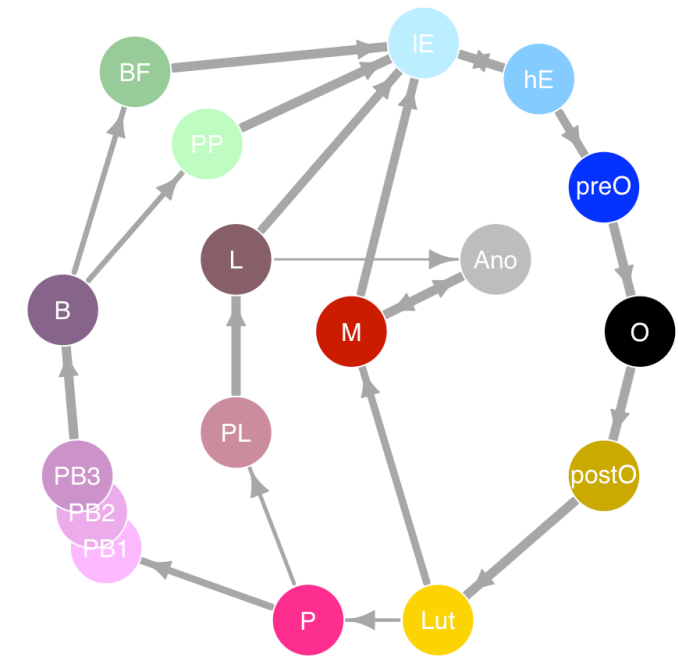


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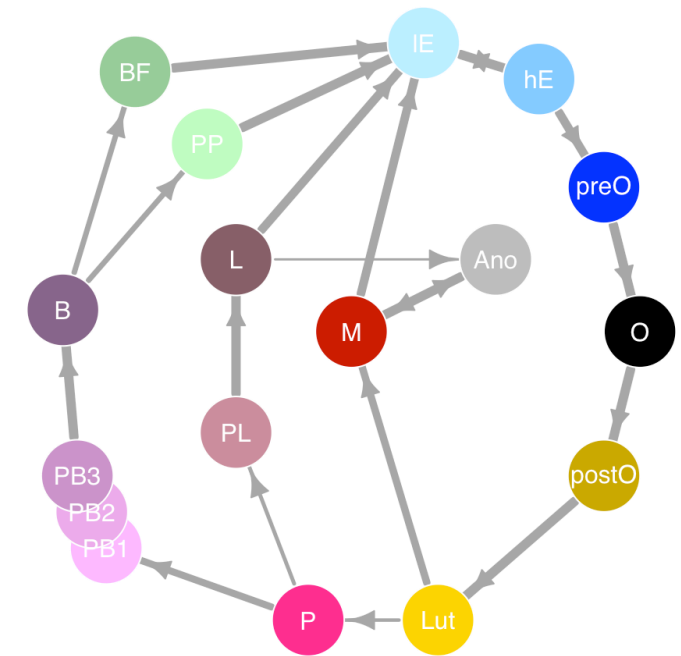
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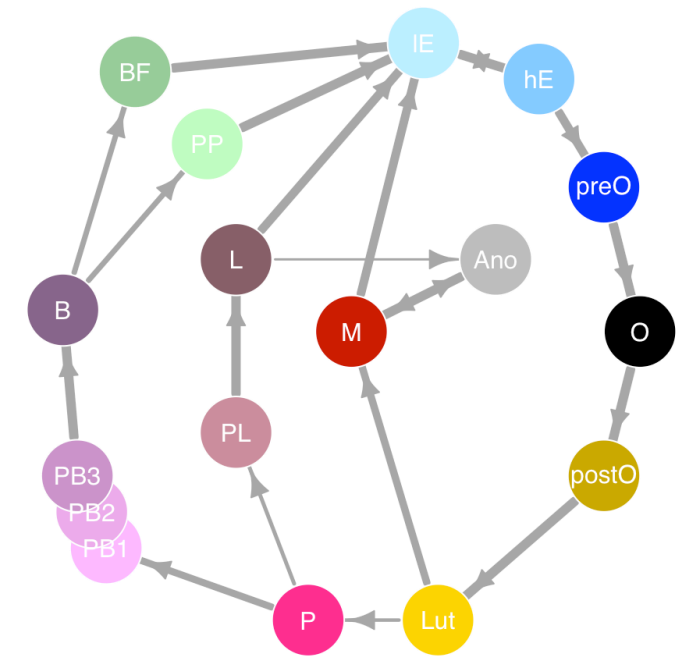
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- *Manually label a few time-series* [R shiny app]





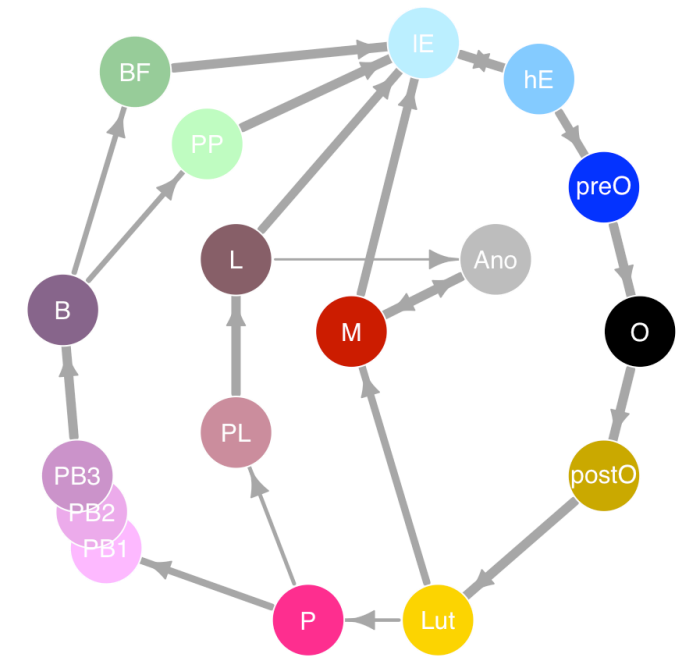
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- *Manually label a few time-series [R shiny app]*
- **Fit the model** (EM approach)  
& **decode** the time-series with the fitted model
- Evaluate the **accuracy** (using the labelled t-s)  
& **confidence** (parametric bootstrap approach)  
in the decoded sequence
- [R shiny app] *Manually label more time-series  
(where the decoding is wrong)  
& validate the decoding (where it got it right)*

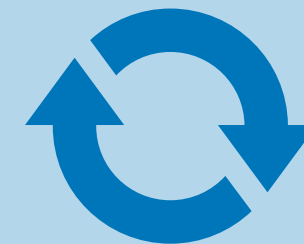


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  - ▶ The emission probabilities
- *Manually label a few time-series [R shiny app]*



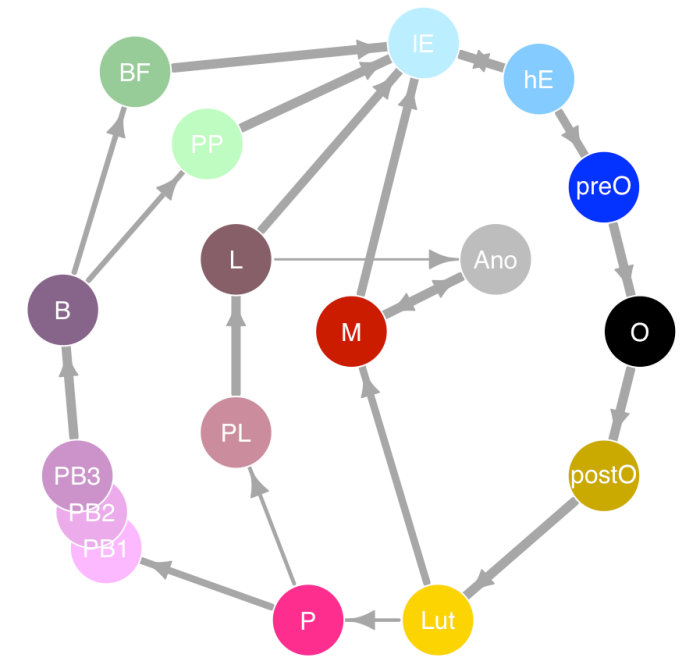
- **Fit the model** (EM approach)  
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- Evaluate the **accuracy** (using the labelled t-s)  
& **confidence** (parametric bootstrap approach)  
in the decoded sequence
- [R shiny app] *Manually label more time-series  
(where the decoding is wrong)  
& validate the decoding (where it got it right)*



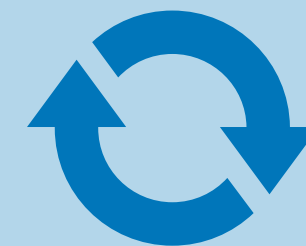
***Interactive boosting***

# Workflow

- Initialize the model architecture
  - ▶ The transition probabilities
  - ▶ The sojourn distributions
  - ▶ The emission probabilities
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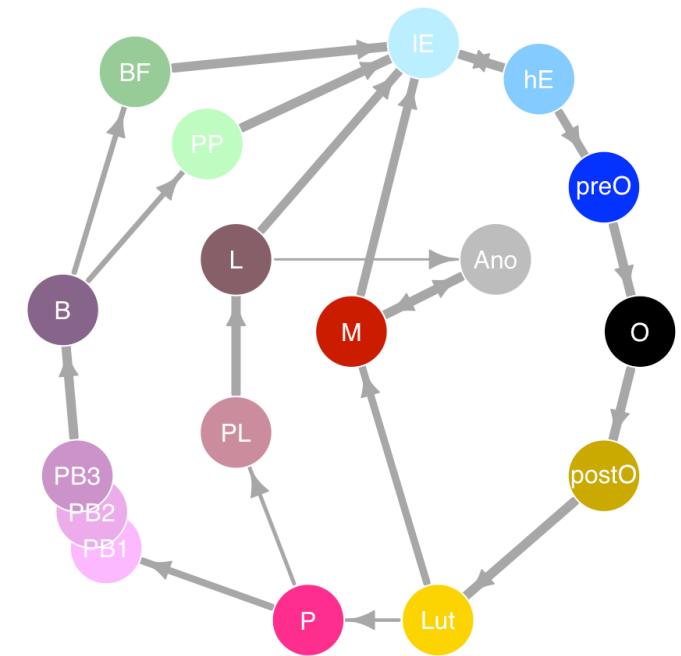


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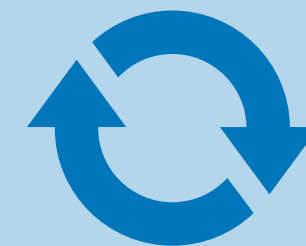
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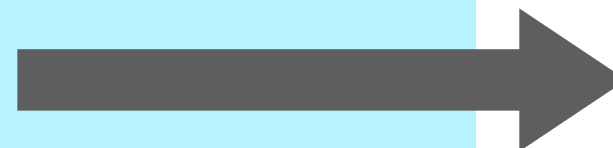


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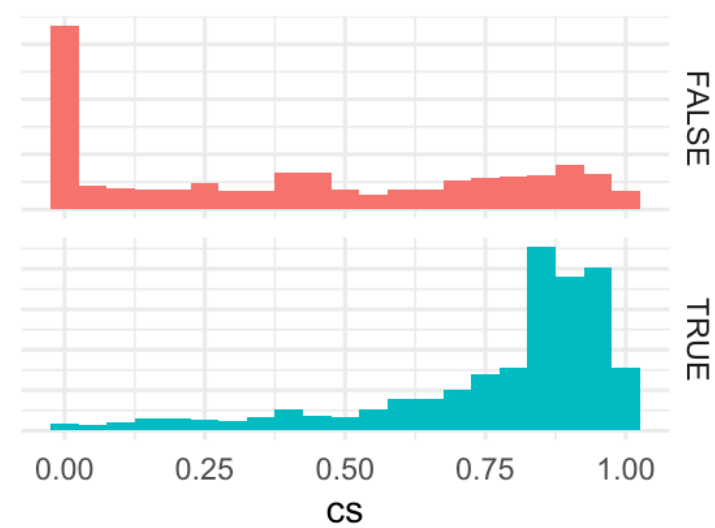


Epidemiological studies

## Results

## Confidence in the decoded sequences

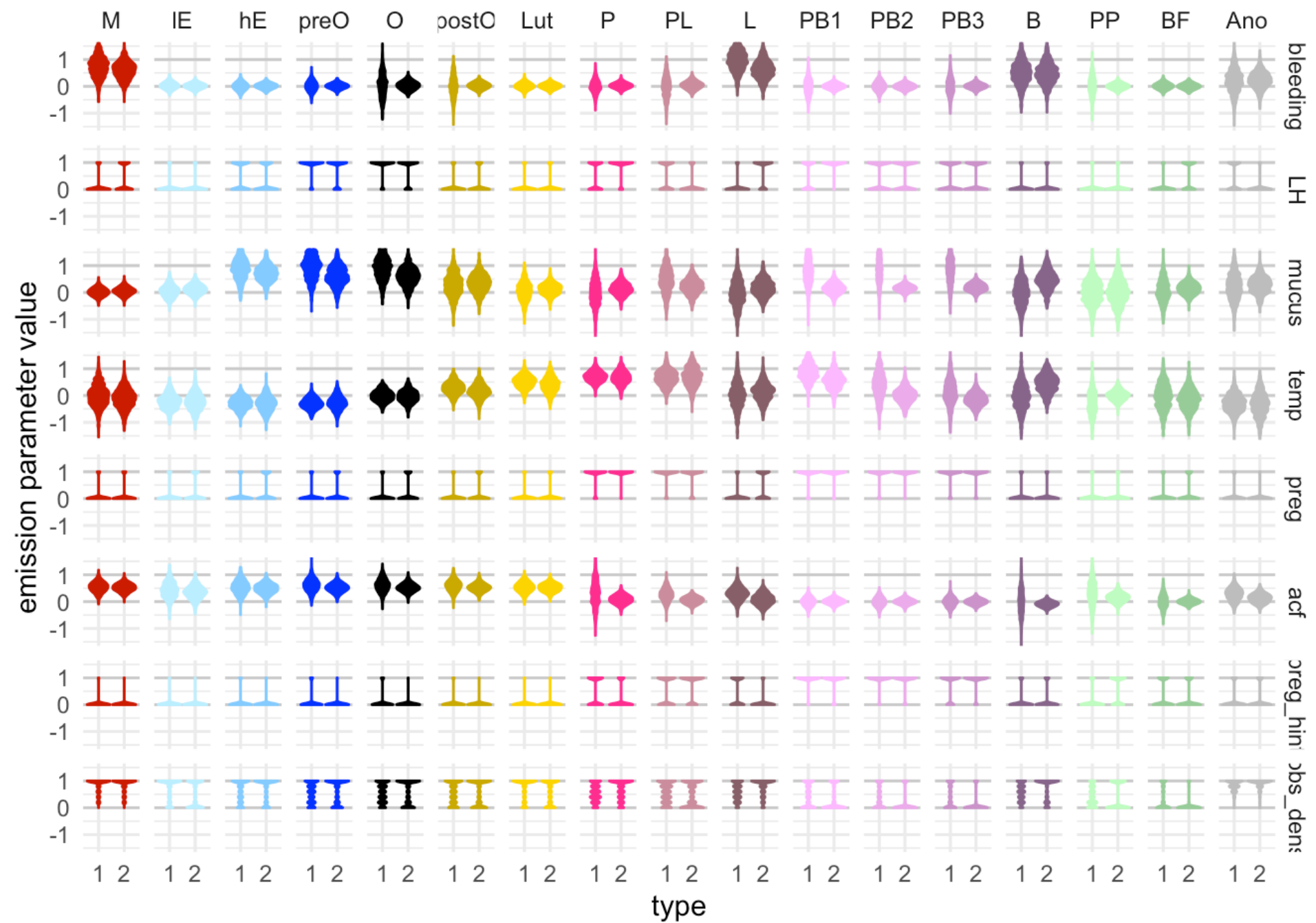
Histogram of confidence score



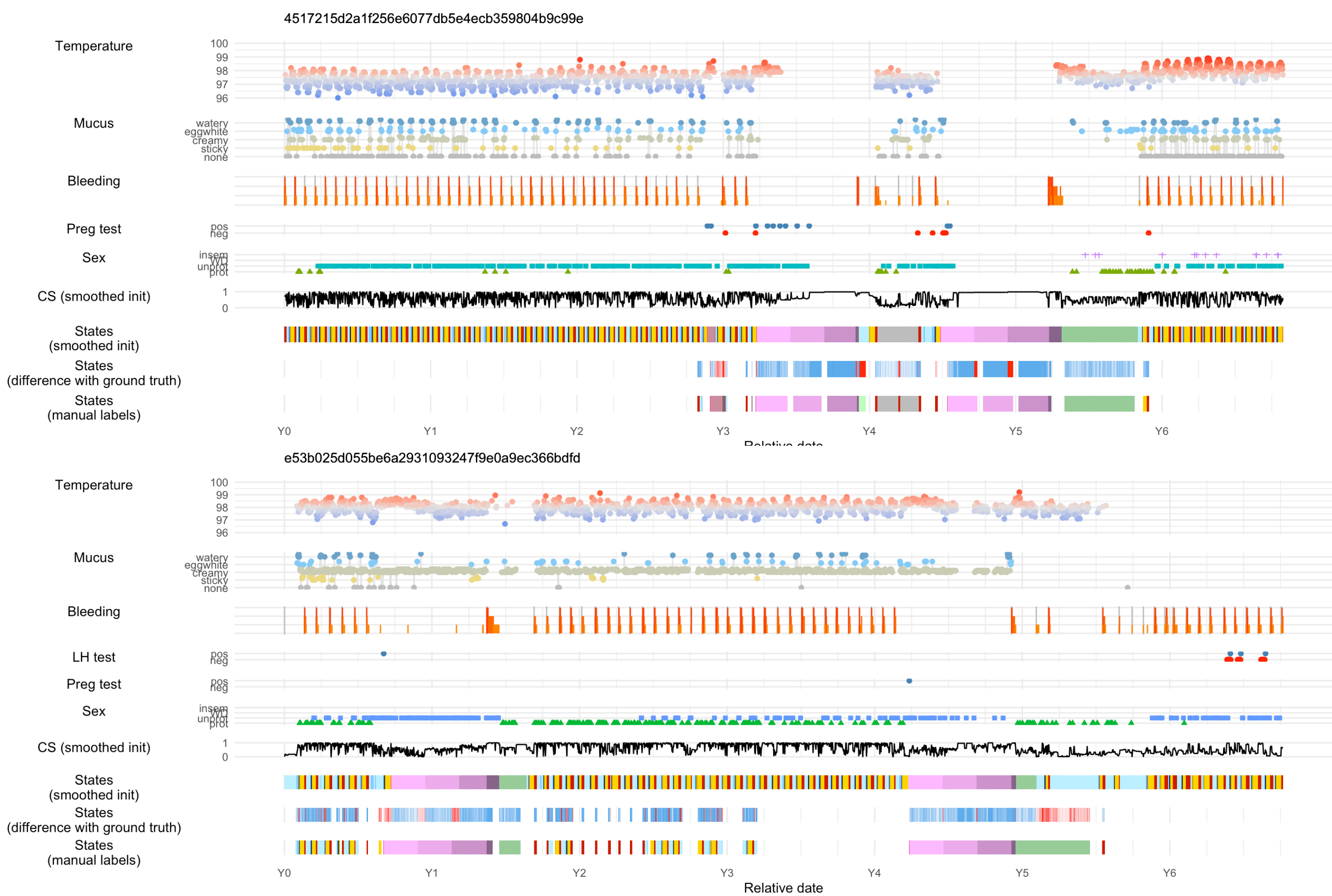
correct\_decoding ■ FALSE ■ TRUE

Accuracy ~80%

## Emission parameters



Results





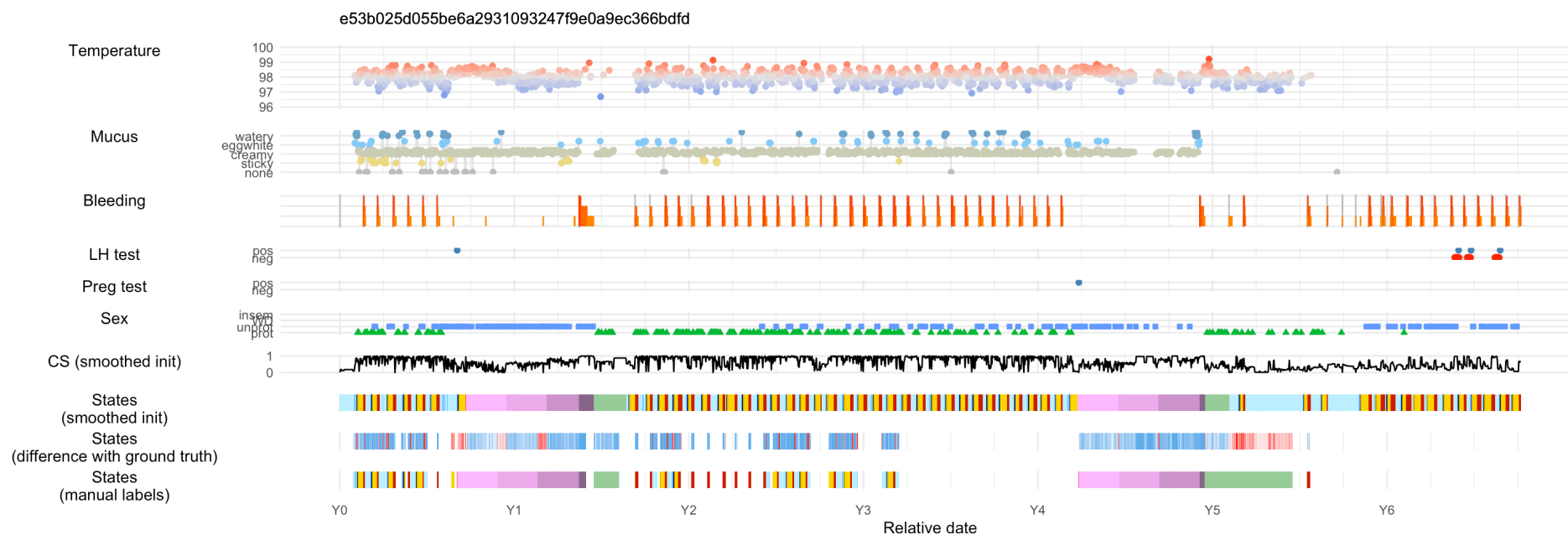
# Conclusions



Upgraded **'hsmm'** R package that

- **can deal with high level of data missingness** (as found in any digital health project)
- **allows for any parametric or non-parametric distribution** for the **observed variables**
  - ▶ which allow for **discrete, categorical** or **continuous** variables
- can **quantify uncertainty** by providing a **confidence score** for the decoded sequence, based on **parametric bootstrap, independent of whether labelled data are available**
- **Available on my GitHub: @lasy**

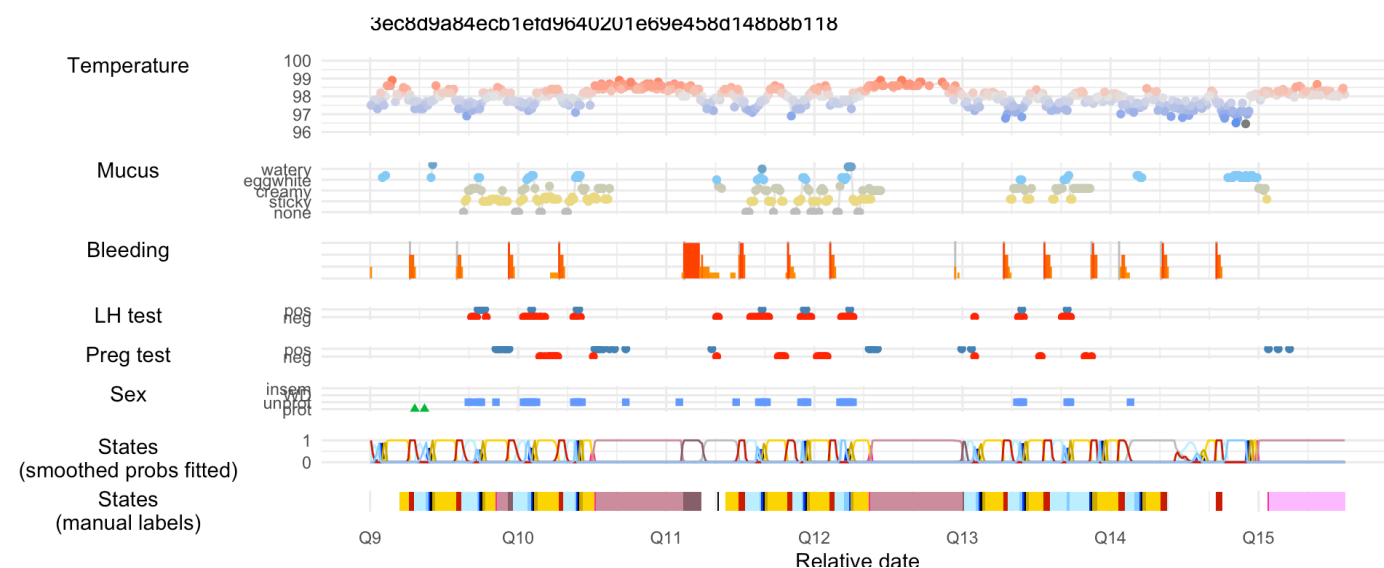
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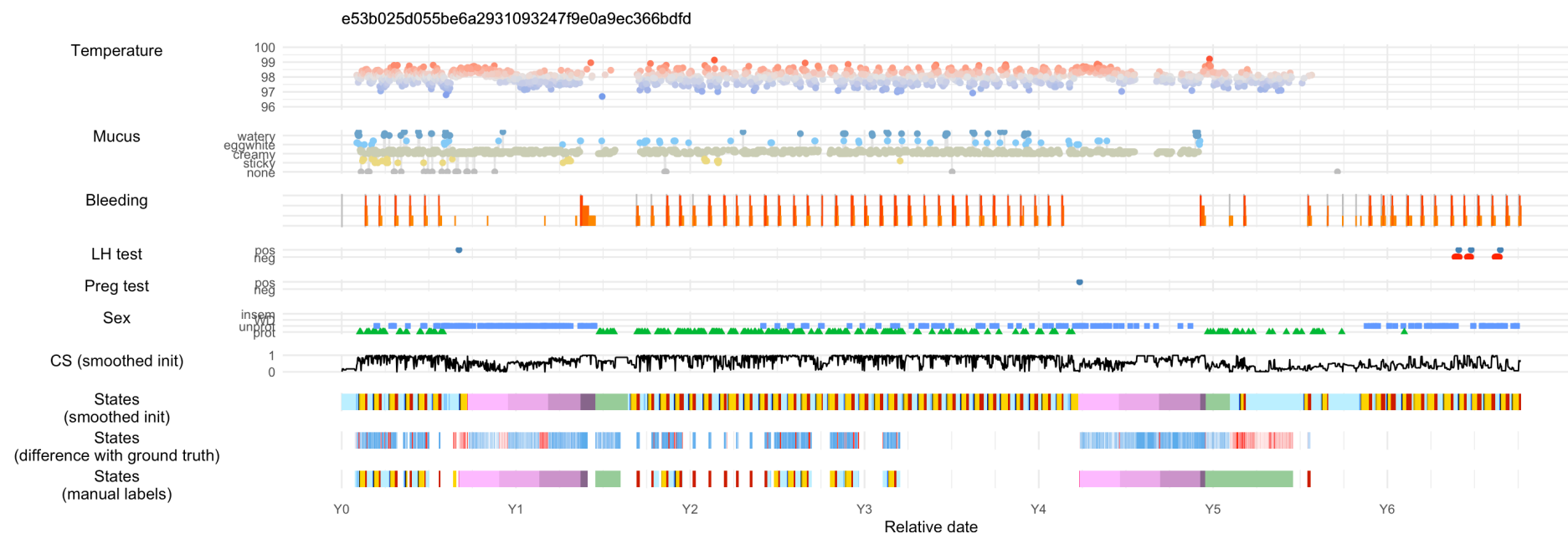
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A statistical model that can accurately decode menstrual/fertility app data at different time-scale:



# Conclusions

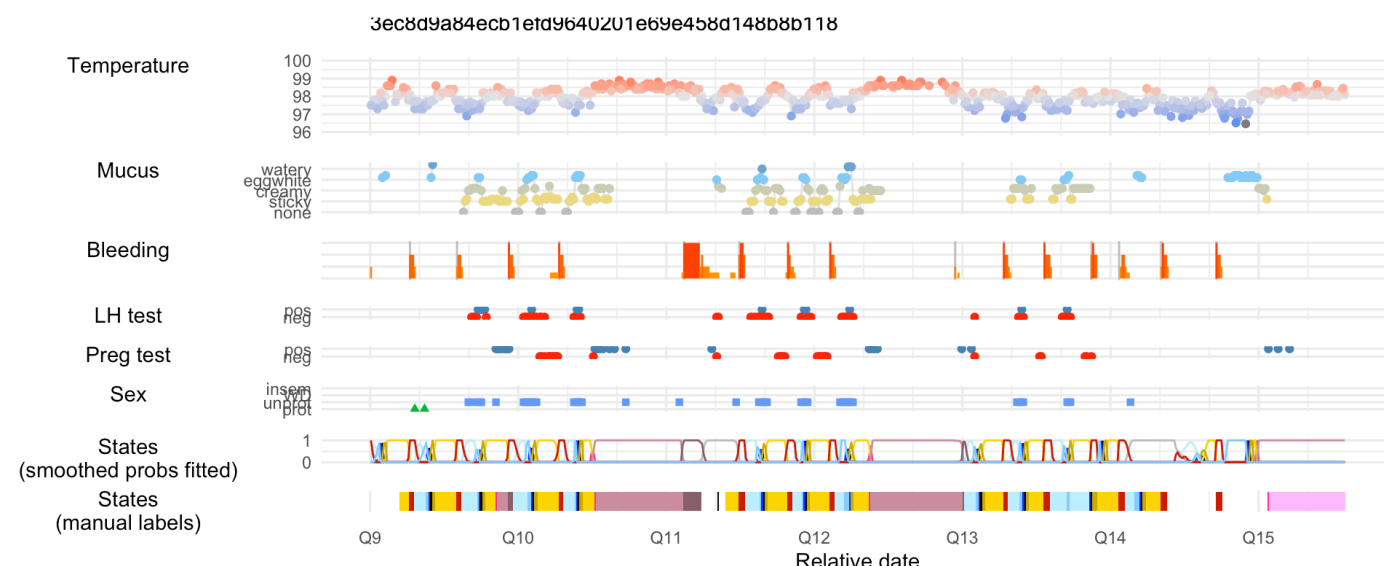


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A statistical model that can accurately decode menstrual/fertility app data at different time-scale:

> **About 200k users time-series labelled.**  
Now we can interrogate these data.



# Acknowledgments

Stanford University

**Prof. Holmes**



Stanford University

**Prof. Hillard**



Columbia University

**Prof. Martinez**



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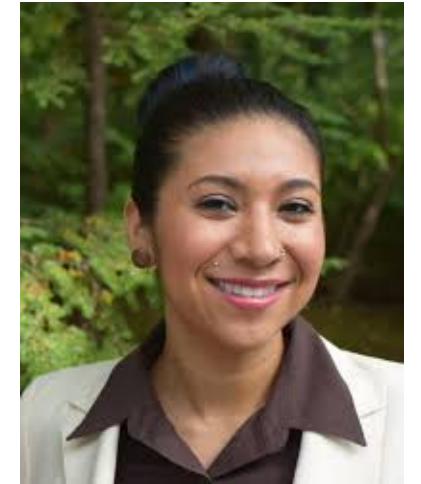
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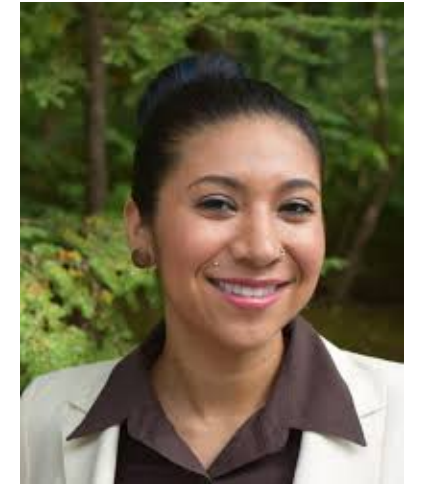
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## Funding



Postdoc Mobility

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