Predicting Colorectal Cancer Recurrence by Utilizing Multiple-View Multiple-Learner Supervised Learning

By

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To Emily, Iris and Isaac. Thank you for your love, support, and patience.
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# TABLE OF CONTENTS

<table>
<thead>
<tr>
<th>Chapter</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>DEDICATION</td>
<td>ii</td>
</tr>
<tr>
<td>ACKNOWLEDGEMENTS</td>
<td>iii</td>
</tr>
<tr>
<td>LIST OF TABLES</td>
<td>vi</td>
</tr>
<tr>
<td>LIST OF FIGURES</td>
<td>vii</td>
</tr>
<tr>
<td>Chapter</td>
<td></td>
</tr>
<tr>
<td>I. Introduction</td>
<td>1</td>
</tr>
<tr>
<td>Adjuvant therapy for stage II colorectal cancer</td>
<td>2</td>
</tr>
<tr>
<td>Clinicopathologic and molecular risk stratification</td>
<td>3</td>
</tr>
<tr>
<td>Ensemble learning</td>
<td>6</td>
</tr>
<tr>
<td>II. Creating an Ensemble Framework</td>
<td>9</td>
</tr>
<tr>
<td>Introduction</td>
<td>9</td>
</tr>
<tr>
<td>Data curation and normalization</td>
<td>9</td>
</tr>
<tr>
<td>Feature selection methodology</td>
<td>12</td>
</tr>
<tr>
<td>Predictive power of clinical vs. microarray data</td>
<td>13</td>
</tr>
<tr>
<td>III. Creating a Multiple-View Multiple-Learner Framework</td>
<td>19</td>
</tr>
<tr>
<td>Introduction</td>
<td>19</td>
</tr>
<tr>
<td>Discretized view</td>
<td>19</td>
</tr>
<tr>
<td>Gene set view</td>
<td>19</td>
</tr>
<tr>
<td>Network propagation view</td>
<td>20</td>
</tr>
<tr>
<td>Network-Expression-Mutation signature view</td>
<td>21</td>
</tr>
<tr>
<td>Performance of the multiple-learner multiple-view framework</td>
<td>22</td>
</tr>
<tr>
<td>IV. Summary</td>
<td>31</td>
</tr>
<tr>
<td>Conclusions</td>
<td>31</td>
</tr>
<tr>
<td>Appendix</td>
<td></td>
</tr>
<tr>
<td>A. Base Learners</td>
<td>33</td>
</tr>
<tr>
<td>B. Code to Generate Datasets</td>
<td>35</td>
</tr>
</tbody>
</table>
C. Features Selection and Network Propagation .................................................................39
D. Base Learner Training ........................................................................................................42
E. Ensemble Training ................................................................................................................45
F. Signature Overlap ..................................................................................................................48
REFERENCES .............................................................................................................................49
# LIST OF TABLES

<table>
<thead>
<tr>
<th>Table</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Definitions of high-risk stage II CRC by expert group</td>
<td>4</td>
</tr>
<tr>
<td>2. Patient characteristics by GEO dataset</td>
<td>10</td>
</tr>
<tr>
<td>3. Training and validation set patient characteristics</td>
<td>11</td>
</tr>
<tr>
<td>4. Clinical data features</td>
<td>16</td>
</tr>
<tr>
<td>5. Ensemble vs. selectBest performance on clinical data</td>
<td>17</td>
</tr>
<tr>
<td>6. Ensemble vs. selectBest performance on microarray data</td>
<td>18</td>
</tr>
<tr>
<td>7. Ensemble vs. selectBest performance on testing data</td>
<td>24</td>
</tr>
<tr>
<td>8. Detailed performance metrics of ensemble vs. selectBest methods on testing set</td>
<td>27</td>
</tr>
<tr>
<td>9. Detailed performance metrics of ensemble vs. selectBest methods on validation set</td>
<td>28</td>
</tr>
</tbody>
</table>
# LIST OF FIGURES

<table>
<thead>
<tr>
<th>Figure</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Overlap in gene predictors between commercialized recurrence prediction assays</td>
<td>6</td>
</tr>
<tr>
<td>2. Framework for stacked generalization</td>
<td>8</td>
</tr>
<tr>
<td>3. Disease free survival by stage</td>
<td>10</td>
</tr>
<tr>
<td>4. Data preprocessing pipeline</td>
<td>12</td>
</tr>
<tr>
<td>5. Stacked generalization training diagram</td>
<td>14</td>
</tr>
<tr>
<td>6. Training performance of clinical vs. microarray models</td>
<td>15</td>
</tr>
<tr>
<td>7. Performance of individual base learners on original view data</td>
<td>15</td>
</tr>
<tr>
<td>8. Training performance of molecular view models</td>
<td>23</td>
</tr>
<tr>
<td>9. Training performance of base learners on molecular view data</td>
<td>23</td>
</tr>
<tr>
<td>10. Lift curve for ensemble methods</td>
<td>25</td>
</tr>
<tr>
<td>11. Probability calibration plot for ensemble models</td>
<td>26</td>
</tr>
<tr>
<td>12. DFS by predictive model compared to stage</td>
<td>28</td>
</tr>
<tr>
<td>13. DFS by Oncotype Dx recurrence score</td>
<td>30</td>
</tr>
<tr>
<td>14. Relative contribution of models by molecular view</td>
<td>30</td>
</tr>
</tbody>
</table>
CHAPTER 1

INTRODUCTION

Colorectal cancer (CRC) remains the third leading cause of cancer incidence and death in the USA, accounting for 49,700 deaths in 2015. A key therapeutic dilemma in the treatment of CRC is whether patients with stage II and stage III disease require adjuvant chemotherapy after surgical resection. While patients with stage II CRC have an overall survival (OS) of 70 – 80% after surgical resection, 20% will experience disease recurrence. Adjuvant chemotherapy significantly improves survival for patients with stage III disease, although historical data indicates that 50 – 60% of these treated patients would not experience disease recurrence after surgical resection alone.

These statistics demonstrate that current treatment strategies both under and over treat patients with CRC. Equivocal results from clinical trials exploring this question underscore the need for improved prognostic models to aid clinicians in the decision to use adjuvant therapy in stage II and stage III CRC. Attempts to identify molecular signatures predictive of recurrence in patients with stage II CRC resulted in 5 commercialized gene expression assays, none of which are recommended in practice guidelines.

First, a historical perspective on the use of adjuvant therapy in stage II and stage III CRC is provided. Next, the concept of high-risk disease is reviewed. Then, novel approaches to prediction are discussed. Finally, our research questions are presented.
Adjuvant therapy for stage II disease

The management of stage II CRC has been among the most challenging and controversial problems in oncology over the past 20 years. Efforts by the Gastrointestinal Intergroup (INT) and National Surgical Adjuvant Breast and Bowel Project (NSABP) to resolve this controversy in the 1990s led to conflicting results. Two INT trials – INT-0035 and INT-0089 – provided evidence that OS was similar with or without adjuvant chemotherapy, while data pooled from four NSABP trials – C-01, C-02, C-03, and C-04 – demonstrated a 30% reduction in overall mortality with adjuvant chemotherapy.\(^3,5,17-21\) A meta-analysis performed by the International Multicentre Pooled Analysis of B2 Colon Cancer (IMPACT B2) group failed to demonstrate significant increases in disease-free survival (DFS) or OS.\(^4,22,23\) While these studies failed to clarify the treatment for stage II CRC, they did clearly demonstrate that patients with stage III CRC benefitted significantly from adjuvant chemotherapy; as a result, 5-Fluoruracil (5-FU) and leucovorin became the standard treatment for stage III CRC.

A study of the treatment patterns of oncologists during this period revealed that 27% of Medicare patients with stage II CRC received adjuvant chemotherapy. In this population treatment led to a 5-year OS of 78% vs. 75% with surgical resection alone, a marginal survival benefit that was not statistically significant.\(^24\) The Cancer Care Ontario Practice Guideline Initiative Gastrointestinal Cancer Disease Site Group (CCPOGI) performed a meta-analysis that included 37 randomized, controlled trials and 11 meta-analyses. This study determined that adjuvant therapy did improve DFS 5-10%, but this decrease in recurrence rate was not associated with any improvement in OS. Additionally, adjuvant chemotherapy was found to have a mortality ratio of 0.87.\(^25,26\) Based on CCPOGI study, the American Society of Clinical Oncology (ASCO) recommended against routine adjuvant chemotherapy for stage II CRC.\(^26\) Instead, they
advised that disease with high-risk features should prompt a discussion between the patient and oncologist to consider the use of adjuvant therapy.

The Multi-center International Study of Oxaliplatin/5-fluoruracil/Leucovorin in the Adjuvant Treatment of Colon Cancer (MOSAIC) trial demonstrated that the addition of oxaliplatin to 5-FU/leucovorin based adjuvant chemotherapy significantly improved 3-year DFS compared to control among patients with stage III CRC (72.2% vs. 65.3%), but not for patients with stage II CRC (87.0% vs. 84.3%). As a result, 5-FU/Leucovorin/Oxaliplatin (FOLFOX) became the standard of care for patients with stage III CRC. Updated data from this trial confirmed the lack of survival benefit for patients with stage II disease (78% vs. 79% 10-year OS). The Quick and Simple and Reliable (QUASAR) trial compared adjuvant chemotherapy against observation in patients with “uncertain indication for adjuvant therapy”. Patients with stage II disease (91% of the study population) demonstrated only a trend towards improved OS (hazard ratio 0.86, 95% CI -0.54-1.19, 5-year OS 83.9% vs. 81.5%), resulting in an approximately 3% survival benefit in the face of toxicity that resulted in deaths in approximately 0.5% of patients.

Taken together, we see that the decision to administer adjuvant chemotherapy requires a patient and physician to weigh complex information in the face of a great deal of uncertainty. While there is clear evidence demonstrating a survival benefit for adjuvant chemotherapy in stage III cancer, a review of practice patterns demonstrated that only 57% of Medicare patients with stage III disease received adjuvant treatment. While some of these trials have shown a trend towards improved OS in stage II disease, other trials that specifically looked at the role of adjuvant chemotherapy in stage II disease failed to demonstrate a significant benefit. Decision
making in the treatment of stage II and III CRC remains complex, and so improving the ability of physicians to perform risk stratification remains a high priority.

Clinicopathologic and molecular risk stratification

Current guidelines recommend consideration of adjuvant chemotherapy to treat stage II CRC if high-risk features are present. However, there is no clear evidence that this strategy improves survival, and even the definition of high-risk features is inconsistent between ASCO, the National Comprehensive Cancer Network (NCCN), or the European Society for Medical Oncology (ESMO) (Table 1). This has resulted in wide practice variation in the treatment of stage II disease.\textsuperscript{30,31}

<table>
<thead>
<tr>
<th>Feature</th>
<th>ASCO</th>
<th>NCCN</th>
<th>ESMO</th>
</tr>
</thead>
<tbody>
<tr>
<td>T4 Primary Tumor</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Inadequately sampled lymph nodes</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Poorly differentiated histology</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Bowel perforation</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Bowel obstruction</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Lymphovascular invasion</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Perineural invasion</td>
<td>+</td>
<td>+</td>
<td>+</td>
</tr>
<tr>
<td>Close/positive margins</td>
<td>+</td>
<td>+</td>
<td>+</td>
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</tbody>
</table>

Table 1: Definitions of high-risk stage II CRC by expert group

While patients with high-risk disease may theoretically benefit from adjuvant chemotherapy, patients with microsatellite instability (MSI) clearly do not.\textsuperscript{32,33} Even patients with high-risk clinicopathologic features (e.g. poorly differentiated histology) have a favorable prognosis if their tumors test positively for MSI or deficient mismatch repair (dMMR) status. While characterizing MSI status helps guide patients and clinicians towards observation over
chemotherapy, this cohort only represents approximately 15% of patients with stage II disease. This finding does demonstrate, however, that molecular features may potentially stratify patients at higher risk for recurrence with greater precision than previously possible with only clinicopathologic data.

The advent of accessible transcriptomic sequencing resulted in the creation of a multitude of gene expression signatures focused on identifying patients with stage II CRC that are at high-risk for recurrence.\textsuperscript{9-16,34-38} Five of these prognostic signatures were commercialized in an attempt to allow clinicians to utilize molecular information while making treatment decisions: Oncotype Dx Colon Cancer (Genomic Health, Inc.), ColonPRS (Signal Genetics LLC), ColoPrint (Agendia NV), GeneFx Colon (Precision Therapeutics, Inc), and OncoDefender-CRC (Everist Genomics, Inc.). While the overlap between genes used in each of these signatures is minimal (Figure 1), many of these signatures have demonstrated promising results. However, only two of these tests have been validated externally, and none are able to predict which patients with stage II CRC benefit from adjuvant chemotherapy.\textsuperscript{39} In fact, the prediction accuracy of the two validated assays – Oncotype Dx and ColoPrint – has been shown to be very poor for identifying high-risk patients (22\% and 22-26\%, respectively).\textsuperscript{10,40,41} As a result, none of these tests are recommended for clinical use by the NCCN or ESMO clinical practice guidelines, and none are approved by the US Food and Drug Administration.
Figure 1. Overlap in gene predictors between commercialized recurrence prediction assays.

**Ensemble learning**

While the generation of molecular data through genomic, transcriptomic, epigenomic, and proteomic sequencing becomes more feasible and affordable, the role of this data in prognostic prediction remains unrealized. Additionally, previously constructed and validated predictive models may rely upon technology that becomes outdated as newer modalities arise. For example, microarray sequencing has largely been replaced with whole transcriptome sequencing (RNA-seq), yet all the commercialized recurrence prediction assays discussed above are based on microarray or qRT-PCR expression levels. Previous work has demonstrated that integrating clinical and molecular data can significantly improve prediction performance.\(^{42}\) Despite the additive effect of integrating molecular data with clinicopathologic data, Yuan et al. found that gains in performance were limited, with clinicopathologic characteristics remaining the most informative features.
The ability to individualize prognosis and treatment for patients hinges on the effective use of genomic data. To promote progress towards the development of precision medicine, The National Cancer Institute (NCI) and the Dialogue on Reverse Engineering Assessment and Methods (DREAM) project held a competition to predict drug sensitivity across 53 breast cancer cell lines using multi-omics data. The two top performing entries utilized nonlinear models and integrated data through multi-view learning and ensemble learning, respectively. In multi-view learning, the original data sets (e.g. gene expression microarray) can be turned into multiple knowledge-enhanced data representations, also known as views, and integrated into a single model. Ensemble learning also allows the integration of prediction models, and this strategy was shown to enhance prediction performance in a previous DREAM project effort.

An ensemble is a collection of prediction models that are combined in some manner (e.g. majority vote or weighted averaging). Different ensemble learning techniques are differentiated by how the ensemble members, or base learners, are selected and how training data is partitioned to train these base learners. One of these methods – stacked generalization - was famously used in the two top performing entries of the Netflix Prize and it remains a successful technique in many winning data science competition entries. In stacked generalization, also known as stacking, a diverse set of base learners is trained using cross-validation. The predictions of the hold-out sets are integrated into a second training dataset that is then used to train a new classifier that is called a meta-learner (Figure 2). As long as the number of base learners is polynomial with regard to the sample size, this framework guarantees that the ensemble will perform at least as well as the top performing base learner.
Based on the insights from data science competitions and the machine learning literature, we propose a multiple-view multiple-learner framework to improve recurrence prediction in stage II/III CRC. The problem is formulated as a binary classification problem, and we use a supervised learning approach. Our hypothesis is that integration of models and multiple data views (clinical, transcriptomic, discretized, gene set, and network-based views) through stacking will generate a robust predictive framework that enhances therapeutic decision-making in CRC. We first determine whether predictions made using clinical and microarray data can be improved through stacking. Next, we generate multiple views of the molecular data in order to encompass prior biologic knowledge. After the views are generated we evaluate whether these additional views improve the prediction performance of the stacking framework and systematically evaluate model performance.
CHAPTER 2

CREATING AN ENSEMBLE FRAMEWORK

Introduction

To determine if an ensemble framework provides an additive benefit in the prediction of CRC recurrence we assembled a large dataset from publically available microarray data. We utilize a normalization methodology that allows for individual accrual of samples, and employ feature selection methodology that is informed by results from the Neural Information Processing Systems (NIPS) feature selection challenge. Finally, we curate a diverse set of base learners using stacked generalization and assess the effect on prediction performance when trained on clinical vs. microarray vs. integrated clinical and microarray datasets.

Data curation and normalization

Data from six studies were curated from the Gene Expression Omnibus (GEO) (http://www.ncbi.nlm.nih.gov/geo/): GSE14333, GSE17538, GSE26906, GSE33113, GSE37892, and GSE39582.\textsuperscript{16,38,47-50} Studies were included if they contained patients with stage II and/or stage III CRC with clinical annotation that included the following features: age, sex, stage, recurrence status, and recurrence time. This set was further limited by microarray platform to include only those studies that utilized Affymetrix HG-U133 Plus 2.0 Array (Affymetrix, Santa Clara, CA). Previous studies indicate that 3-year DFS status is an effective surrogate for 5-year OS, so recurrence status at 3 years was chosen as the binary outcome of the classification task.\textsuperscript{51} Disease free survival for all stage II and stage III patients prior to selection is shown in figure 3.
Patients were included if they met the following criteria: no recurrence with length of follow up of at least 3 years, or recurrence between 1 month and 36 months after resection. Patients were excluded if they recurred within 1 month as that was an event that could include misdiagnosis/incorrect staging. Table 2 contains a summary of patient characteristics for each dataset. While patient characteristics were similar across data sets for the most part, GSE14333 contained significantly more recurrence events.

<table>
<thead>
<tr>
<th></th>
<th>GSE14333</th>
<th>GSE17538</th>
<th>GSE26906</th>
<th>GSE33113</th>
<th>GSE37892</th>
<th>GSE39582</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>58</td>
<td>101</td>
<td>72</td>
<td>68</td>
<td>109</td>
<td>370</td>
</tr>
<tr>
<td>% Male</td>
<td>53.4%</td>
<td>49.5%</td>
<td>56.9%</td>
<td>54.4%</td>
<td>47.7%</td>
<td>46.8%</td>
</tr>
<tr>
<td>Mean age (SD)</td>
<td>68.6 (12.9)</td>
<td>63.2 (13.4)</td>
<td>67.7 (12.5)</td>
<td>67.9 (12.8)</td>
<td>67.9 (13.2)</td>
<td>67.3 (13.2)</td>
</tr>
<tr>
<td>Stage 2</td>
<td>32</td>
<td>44</td>
<td>72</td>
<td>68</td>
<td>60</td>
<td>199</td>
</tr>
<tr>
<td>Stage 3</td>
<td>26</td>
<td>57</td>
<td>0</td>
<td>0</td>
<td>49</td>
<td>171</td>
</tr>
<tr>
<td>Recurrence</td>
<td>49 (30/19)</td>
<td>27 (9/18)</td>
<td>7 (7/0)</td>
<td>18 (18/0)</td>
<td>32 (6/26)</td>
<td>114 (42/72)</td>
</tr>
<tr>
<td>Events (Stage II/Stage III)</td>
<td></td>
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</table>

Table 2. Patient characteristics by GEO dataset
Training and validation sets were partitioned geographically in an attempt to increase the ability to assess the generalizability of the resulting predictive framework. Specifically, the samples were partitioned in an approximately 80:20 stratified split such that both sets contained data generated in the USA as well as Europe or Australia. The training set (n=624) was comprised of GSE39582, GSE33113, GSE37892, and the Moffitt Cancer Center patients from GSE17538, while the validation set (n=154) was comprised of GSE14333, GSE26906 and the Vanderbilt University Medical Center patients from GSE17538 (table 3). Recurrence events affected 30.4% of patients in the training set and 37.0% of patients in the validation set.

![Table 3. Training and validation set patient characteristics.](image)

A principle drawback of many published molecular recurrence signatures is that the validation occurs on an entire cohort rather than on individual patients. This means that for an individual to be evaluated, their molecular data would need to be normalized within a cohort of patients. In order to predict the recurrence status of an individual patient, we utilize frozen robust multiarray analysis (fRMA). Frozen RMA is a novel method of microarray preprocessing that allows an individual array to be processed instead of being dependent on multiple arrays being analyzed simultaneously.\textsuperscript{52-54} By using fRMA we can generate the gene expression features for each individual sample in both the training and the validation sets individually instead of by batch. McCall et al. determined that fRMA outperformed RMA in the context of analyzing
multiple batches, and so we utilized this technique without further batch normalization methods. Data preprocessing steps are summarized in figure 4.

![Data preprocessing pipeline](image)

**Figure 4. Data preprocessing pipeline.**

**Feature selection methodology**

The high dimensionality of molecular data makes prediction of clinical outcomes difficult, as the number of features dramatically exceeds the number of samples. In this study, we have curated a large data set comprised of 778 patients, yet an Affymetrix HG-U133 Plus 2.0 Array contains over 50,000 probesets. Reducing the feature space theoretically decreases the risk of overfitting the data while also making the task computationally manageable, but there are myriad ways to do so. The 2003 NIPS feature selection challenge addressed this issue by organizing a competition to improve approaches to classification problems with high dimensional data.\(^5^5\) The top performing entry utilized simple univariate significance tests to reduce the feature space to a few hundred and then performed classification using methods based on Bayesian neural network learning. This approach demonstrated that simple feature selection methods work well with sophisticated classification approaches, and motivated our choice of feature selection strategy.

To reduce the feature space to a manageable size we first mapped probesets to genes. When multiple probesets represented the same gene the average of the probesets was used as the
feature value, and the resulting dataset had greater than 20,000 features. Those probesets that represented multiple genes were excluded. A univariate logistic regression model was constructed for each feature in the training test, and those features with significant Wald test ($p < 0.05$) were retained. Next, the pre-selected features were limited to a feature set that was equivalent in size to the number of recurrence events in the training set by selecting those with lowest $p$ values. Finally, regularization was performed using L1 penalized log partial likelihood (LASSO) to determine the final set of features for each molecular view. The R package “glmnet” was used to perform LASSO, with the penalty parameter $\lambda$ chosen after fivefold cross-validation on the training set.

Predictive power of clinical vs. microarray data

A diverse set of base learners was trained on each data set using ten repeats of tenfold cross-validation. Base learners were curated for diversity by underlying algorithm (e.g. linear vs. nonlinear) and tuning parameters, and models were trained using the “caret” R package. Model parameters were tuned using grid search over 10 random values for each model parameter (See Appendix A for the full list of models and parameters). In total, 27 base learners were trained on clinical and microarray data. Prior to training each model, the training dataset was partitioned into 10 disjoint sets, such that a sample in one partition is not in any other. Each of the base learners is then trained on 9 of those blocks, and predictions are made in the 1 block not used in training. At the end of model training and parameter selection, a dataset of predictions made on the 10 hold out sets comprises the training set for our meta-learner. While we repeat cross validation ten times, we use only the first repetition to create this new meta-learner training set. Since recurrences occur only in 1/3 of patients in this dataset, we optimize models on a metric
that is suited to class-imbalanced data: Area Under the ROC Curve (AUC). An AUC of 1 indicates perfect prediction, whereas an AUC of 0.5 indicates that test results are equivalent to a random guess. To determine the performance of a model, predictions will be made using the testing dataset and then an ROC curve plot will be created. Classification thresholds will be determined for each model by calculating Youden’s index and selecting the threshold with maximum difference between sensitivity and specificity.\textsuperscript{59}

The hold-out set predictions for each base learner are then utilized to train the meta-learner. Logistic regression is a typical meta-learner in a stacking framework, although non-linear models can also be used. We selected and evaluated a diverse group of meta-learner models to compare against the typical classifier used. After evaluation on the testing set, the base learners are then trained on all training data (training and testing datasets) and performance evaluated on the validation set (Figure 5).

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{stacked_generalization_diagram.png}
\caption{Stacked generalization training diagram. The training (1 – 4) and validation (0) processes are outlined in this diagram. RF = random forest, SVM = support vector machines, kNN = k-Nearest Neighbors, Y = binary outcomes of the data.}
\end{figure}
In our study, the training performance of microarray trained models was significantly better compared to models trained on clinical data (Paired Wilcoxon signed rank test, $p = 1.49 \times 10^{-8}$) (Figures 6 and 7).

![Training Performance of Clinical vs. Microarray Models](image1)

**Figure 6. Training performance of clinical vs. microarray models**

![Performance of Base Learners on Original View Data](image2)

**Figure 7. Performance of individual base learners on original view data. SD = standard deviation.**

The median training AUC for predictive models was 0.629 (SD 0.035) for those trained on clinical data vs. 0.75 (SD 0.068) for those trained on microarray data after feature selection.
Model performance was more homogenous between clinical models than between microarray models, as evidenced by the smaller standard deviation (0.035 vs. 0.068). The top performing clinical model was trained using the eXtreme Gradient Boosting (xgbTree) algorithm and had a training performance of 0.67. For the microarray data, models trained on random forest (rf) based models performed markedly better than others. Review of the model training performances confirmed that non-linear classifiers (e.g. rf, support vector machines with radial kernels) often outperform linear classifiers (e.g. linear discriminant analysis, partial least squares), and that ensemble methods (e.g. rf) can also enhance performance.

These findings contrast with those of Yuan et al., who found that clinical variables were the most informative data source across four cancer cohorts (renal clear cell carcinoma, ovarian serous cystadenocarcinoma, glioblastoma multiforme, and lung squamous cell carcinoma).42 The difference in conclusion is most likely not attributable to differences in the clinical features between the datasets, as the data used by Yuan et al. was very similar, and instead may indicate that the current staging paradigm in CRC is poorly suited to determine risk of recurrence (Table 4). Additionally, these findings also contrast with the Cancer Genome Atlas (TCGA) analysis demonstrating that molecular subtypes of CRC cohorts did not correlate with clinical phenotypes, including patient survival.60

<table>
<thead>
<tr>
<th></th>
<th>Age</th>
<th>Sex</th>
<th>Stage</th>
<th>Grade</th>
<th>Performance Status</th>
</tr>
</thead>
<tbody>
<tr>
<td>CRC</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td></td>
<td></td>
</tr>
<tr>
<td>KIRC</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td></td>
</tr>
<tr>
<td>OV</td>
<td>+</td>
<td></td>
<td>+</td>
<td>+</td>
<td></td>
</tr>
<tr>
<td>GBM</td>
<td>+</td>
<td>+</td>
<td></td>
<td></td>
<td>+</td>
</tr>
<tr>
<td>LUSC</td>
<td>+</td>
<td>+</td>
<td>+</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 4. Clinical data features. KIRC = renal clear cell carcinoma, OV = ovarian serous cystadenocarcinoma, GBM = glioblastoma multiforme, LUSC = lung squamous cell carcinoma
Next, we determined if performance could be improved by stacking clinical or microarray models. First, we eliminated the worse performing models for clinical data (evTree, LogitBoost) and for microarray data (evtree, stepLDA, stepQDA), as they did not consistently have an AUC greater than 0.5. Next, we trained the level 2 stacker using a curated list of meta-models. Logistic regression stackers were initially considered for the level 2 meta-learners, but due to poor performance we focused on four methods with good performance on training data: naïve bayes (nb), rf, k-Nearest Neighbors (knn), and partial least squares (pls). We compared all results against the best performing base learner from level 1, a strategy also known as selectBest. To perform ensemble model building we utilized the R package “caretEnsemble” to build level 2 meta-learners shown in figure 2. The results of these ensembles on the clinical data are shown in table 5.

<table>
<thead>
<tr>
<th></th>
<th>Training AUC (SD)</th>
<th>Testing AUC</th>
</tr>
</thead>
<tbody>
<tr>
<td>selectBest (level 1)</td>
<td>0.6692 (0.075)</td>
<td>0.6034</td>
</tr>
<tr>
<td>nb meta-learner (level 2)</td>
<td>0.6619 (0.08)</td>
<td>0.6613</td>
</tr>
<tr>
<td>rf meta-learner (level 2)</td>
<td>0.6471 (0.11)</td>
<td>0.6265</td>
</tr>
<tr>
<td>knn meta-learner (level 2)</td>
<td>0.7077 (0.085)</td>
<td>0.6212</td>
</tr>
<tr>
<td>pls meta-learner (level 2)</td>
<td>0.6619 (0.092)</td>
<td>0.6095</td>
</tr>
</tbody>
</table>

Table 5. Ensemble vs. selectBest performance on clinical data. glm = logistic regression.

These results show that while training performance is similar between learners at all levels, the performance on testing data is notably better with level 2 meta-learners.

For molecular data, the performance is somewhat less impressive (Table 6). The best level 1 base learner (Oblique random forest with logistic regression discriminative node model - ORFlog) does have a higher AUC on the testing data. Comparison of the ROC curves between
the best base learner and the rf meta-learner reveals no significant difference (p = 0.1602). Thus, while models trained on molecular data perform markedly better than those trained on clinical data, the use of an ensemble framework recapitulates the performance of the best base learner without necessarily exceeding it.

<table>
<thead>
<tr>
<th></th>
<th>Training AUC (SD)</th>
<th>Testing AUC</th>
</tr>
</thead>
<tbody>
<tr>
<td>selectBest (level 1)</td>
<td>0.8159 (0.055)</td>
<td>0.8032</td>
</tr>
<tr>
<td>nb meta-learner (level 2)</td>
<td>0.7830 (0.059)</td>
<td>0.7677</td>
</tr>
<tr>
<td>rf meta-learner (level 2)</td>
<td>0.8216 (0.043)</td>
<td>0.7690</td>
</tr>
<tr>
<td>knn meta-learner (level 2)</td>
<td>0.8061 (0.055)</td>
<td>0.7341</td>
</tr>
<tr>
<td>pls meta-learner (level 2)</td>
<td>0.8384 (0.061)</td>
<td>0.7616</td>
</tr>
</tbody>
</table>

Table 6. Ensemble vs. selectBest performance on microarray data.

In this chapter we have described how the data was curated and normalized, how features were selected in the microarray dataset, and how model training was conducted. We have demonstrated clearly that molecular data is superior to clinical data in the prediction of CRC recurrence. Also, we demonstrated that stacking leads to better predictions from clinical data and equivalent predictions with microarray data. In the next chapter, we will explore different methods for incorporating biological knowledge into this predictive framework.
CHAPTER 3

CREATING A MULTIPLE-VIEW MULTIPLE-LEARNER FRAMEWORK

Introduction

While molecular data clearly outperforms clinical data in recurrence prediction, the original expression values do not leverage any expert knowledge or biological insights into the mechanisms of tumorigenesis and recurrence. One of the key insights from the drug sensitivity prediction DREAM challenge was that the application of prior knowledge (e.g. biological pathway knowledge) improved prediction performance. To build upon this insight we engineered four molecular views that integrate outside information, and then incorporated the models trained on these views into our ensemble framework.

Discretized view

To determine if the relationship between tumor and non-tumor (normal adjacent or adenomatous tissue) samples could aid in recurrence prediction, 31 samples from non-tumor tissue (GSE33113 – n = 6, GSE17538 – n = 6, GSE39582 – n = 19) were fRMA normalized. Each value in the training, testing and validation sets was then compared against the distribution of non-tumor values for each gene and given one of three values based on the following algorithm:

Algorithm Discretize(n,k,M)
Input: n samples, k genes, n x k matrix of expression values M
Output: n x k matrix of discretized values D
1. For each sample i
2. For each gene j
3. Compare $M_{ij}$ against distribution of non-tumor sample expression values
4. If \( M_{ij} \leq 1 \) SD below mean of non-tumor expression, then \( D_{ij} = -1 \)
5. If \( M_{ij} \geq 1 \) SD above mean of non-tumor expression, then \( D_{ij} = 1 \)
6. Else, \( D_{ij} = 0 \)
7. \( \text{endfor} \)
8. \( \text{endfor} \)
9. \( \text{return} \) \( D_{ij} \)

Gene set view

Compiled gene sets from the Molecular Signatures Database (MSigDB) were utilized to incorporate biological pathway knowledge into the recurrence prediction framework. The MSigDB canonical pathways (CP) collection contains 1330 gene sets curated from nine online databases (http://software.broadinstitute.org/gsea/msigdb/collection_details.jsp#CP). To construct this view, the following algorithm was used:

**Algorithm:** Geneset(n,k,j,M)

**Input:** \( n \) samples, \( k \) genes, \( j \) gene sets, \( n \times k \) matrix of expression values \( M \)

**Output:** \( n \times j \) matrix of gene set values \( G \)

1. For each sample \( i \)
2. For each gene set \( j \)
3. \( G_{ij} \) equals the average of expression values for each gene in gene set \( j \)
4. \( \text{endfor} \)
5. \( \text{endfor} \)
6. \( \text{return} \) \( G_{ij} \)

Network propagation view

Network-based stratification has been used to effectively subtype multiple tumor types using mutation data from TCGA patients. This approach successfully created subtypes predictive of clinical outcomes, and so we have adapted it to utilize gene expression data. The overall goal is to propagate an individual patient’s gene expression values onto a protein-protein interaction (PPI) network through the use of network propagation. The PPI was curated using iRefWeb, and genes were limited to those that were included in the gene expression dataset.
The start probabilities are defined by normalized gene expression values. First, the gene expression data is $z$-score normalized by gene, and then it is rescaled so that the values of each gene range from 0 to 1. Each sample is then scaled so that the sum of all gene expression values for a given patient is equal to 1. Finally, a vector of gene weights is calculated through the use of random walk with restart, which is of the form:

$$p^{t+1} = (1 - r)Wp^t + rp^0.$$ 

In the random walk with restart equation, $r$ is restart probability, $W$ is the column-normalized adjacency matrix derived from the PPI, and $p^t$ is a vector of gene weights such that the $i^{th}$ value is the probability of being at gene $i$ at time $t$. The start probability $p^0$ is initialized through the normalization steps outlined above, and we set $r$ to 0.5. This algorithm is run iteratively until convergence, which is defined as

$$\sum_{i=1}^{n} |p_{i}^{t+1} - p_{i}^t| \leq 10^{-6},$$

where $p_{i}^t$ is the probability for gene $i$ at the $i^{th}$ iteration. After convergence of all samples, the rows of the resulting matrix are quantile normalized.

**Network-Expression-Mutation signature view**

Thus far the molecular views have leveraged knowledge of non-tumor tissue expression patterns as well as gene set and PPI structure. To incorporate knowledge gained in previous signatures and also in the discovery of cancer driver mutations in CRC we modified our previous Network, Expression, and Mutation (NEM) signature. To create the updated NEM signature we utilize random walk with restart as defined above, but with start probabilities defined as follows:

$$p_{i}^0 = \frac{s_{i}}{2 \sum_{l=1}^{n} s_{i}} + \frac{m_{i}}{2 \sum_{l=1}^{n} m_{i}}$$
where \( s_i \) is defined as the number of CRC gene expression signatures that include gene \( i \), and \( m_i \) is defined as the number of times a mutation is identified as cancer driver or tumor suppressor mutation in CRC.\(^{64}\) Seven of the eight signatures used to create the previous NEM signature were utilized, and the signatures from the five commercialized assays were included as well. The signature from Smith et al. was removed since that dataset was used to train and validate the models. Mutations were curated from intOGene (https://www.intogen.org/), COSMIC (http://cancer.sanger.ac.uk), and MutSigCV mutation analysis.\(^{65-67}\)

After convergence was reached, individual gene scores were assessed by construction of 1000 sets of randomly permuted start probabilities and 1000 sets of random scores. Local \( p \) values were obtained for each gene by comparing the actual score to the random scores. Global \( p \) values were obtained by comparing the actual score to random scores for all genes. Genes were selected if both the local and global \( p \) values were significant. The resulting updated NEM signature contained 547 genes compared to the 487 genes in the original NEM, with 122 genes overlapping.

**Performance of the multiple-learner multiple-view framework**

After views were generated for the training and testing data sets, feature selection was applied to each view as outlined in chapter 1. The resulting performance is shown in figures 8 and 9. Pairwise comparisons using a paired Wilcoxon signed rank test with a bonferroni correction (threshold \( p < 0.005 \)) demonstrate that three views were superior to the microarray view during training: discretized (\( p = 6.35 \times 10^{-5} \)), network propagation (\( p < 0.003 \)), and NEM (\( p = 4.75 \times 10^{-5} \)). The gene set view performed worse than microarray data (\( p = 1.49 \times 10^{-7} \)) as well as the remaining three views. The training profile of individual base learners revealed that
similarly to the microarray view, models using the evtree, stepLDA and stepQDA algorithms performed poorly. Additionally, the network view trained xgbTree model performed significantly worse compared to other xgbTree models. These poor performing models were not used for ensemble building as their AUCs were not consistently greater than 0.5.

Figure 8. Training performance of molecular view models

Figure 9. Training performance of base learners on molecular view data
Just as the worst performing models for the molecular views were similar to those that performed poorly with microarray data, the best performing models were all random forest based. In fact, many of the top performing models during training were variants of oblique random forests. While random forests are decision tree ensembles generated from orthogonal trees, oblique random forests are built from trees that split using linear discriminative models, such as lda, ridge regression and logistic regression. The success of these models confirms the importance of including non-linear models in the prediction framework.

Next, we performed stacked generalization on the models within each view to determine if this strategy could enhance prediction performance. Additionally, we combined all views together and performed stacked generalization on this combined view. Performance results from predictions on the testing set data indicates that stacking can improve AUC compared to selectBest for the discretized and network views, but not the gene set and NEM views (Table 7). When the predictions from all models from all views are utilized, however, the performance is improved, with the random forest level 2 meta-learner exhibiting the best overall AUC.

<table>
<thead>
<tr>
<th>Model</th>
<th>Discretized View</th>
<th>Gene set View</th>
<th>Network View</th>
<th>NEM View</th>
<th>Combined View</th>
</tr>
</thead>
<tbody>
<tr>
<td>selectBest (level 1)</td>
<td>0.7824</td>
<td>0.8034</td>
<td>0.7394</td>
<td>0.8022</td>
<td></td>
</tr>
<tr>
<td>nb meta-learner (level 2)</td>
<td>0.7739</td>
<td>0.7889</td>
<td><strong>0.7659</strong></td>
<td>0.7910</td>
<td>0.7913</td>
</tr>
<tr>
<td>rf meta-learner (level 2)</td>
<td>0.7829</td>
<td>0.7834</td>
<td>0.7154</td>
<td>0.7909</td>
<td><strong>0.8146</strong></td>
</tr>
<tr>
<td>knn meta-learner (level 2)</td>
<td>0.7740</td>
<td>0.7601</td>
<td>0.7550</td>
<td>0.7853</td>
<td>0.7976</td>
</tr>
<tr>
<td>pls meta-learner (level 2)</td>
<td><strong>0.7965</strong></td>
<td>0.7561</td>
<td>0.7228</td>
<td>0.7818</td>
<td>0.7521</td>
</tr>
<tr>
<td>glm meta-learner (level 3)</td>
<td>0.7904</td>
<td>0.7748</td>
<td>0.7243</td>
<td>0.7864</td>
<td>0.7913</td>
</tr>
</tbody>
</table>

Table 7. Ensemble vs. selectBest performance on testing data.
For the molecular views, we also performed stacked generalization on the level 2 meta-learners by training a logistic regression classifier on the predictions from the meta-learners. The performance of these level 3 meta-learners was similar to the level 2 meta-learners.

To further characterize the performance of these models we constructed a lift curve of the combined view ensemble models (Figure 10). This plot shows the number of events captured (y-axis) as a function of the number of samples tested (x-axis). The left side of the gray shaded region represents the ideal model, while the right side of the region is a line going from bottom left to top right that is equivalent to random guessing. While performance for most of the stackers is equivalent, we see that the pls and especially the level 3 glm stacker (called final in the plot) are worse.

![Lift curve for ensemble methods. The level 3 meta-learner “final” is a glm that stacks all 4 level 2 meta-learners.](image)

Figure 10. Lift curve for ensemble methods. The level 3 meta-learner “final” is a glm that stacks all 4 level 2 meta-learners.
We analyzed the probability calibration by constructing a calibration curve for the three models that appeared to perform the best based on the lift curve (Figure 11). This plot allows for visualization of the relationship between probability predictions and observed events. A properly calibrated model would track the diagonal line coursing from the bottom left to the top right of the plot. This visualization reveals that the nb meta-learner is poorly calibrated, and knn stacker appears to have the best calibration. Detailed comparison of performance metrics between the rf and knn stackers revealed the best overall performance with rf (Table 8). Of note, the selectBest model was the base learner that had the highest AUC on the testing data, rather than the training data, compared to all other base learners.

Figure 11. Probability calibration plot for ensemble models.
<table>
<thead>
<tr>
<th></th>
<th>rf</th>
<th>knn</th>
<th>selectBest</th>
</tr>
</thead>
<tbody>
<tr>
<td>AUC</td>
<td>0.8146</td>
<td>0.7976</td>
<td>0.8161</td>
</tr>
<tr>
<td>Sensitivity</td>
<td>0.9211</td>
<td>0.6842</td>
<td>0.7105</td>
</tr>
<tr>
<td>Specificity</td>
<td>0.5698</td>
<td>0.7674</td>
<td>0.7791</td>
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<tr>
<td>Accuracy</td>
<td>0.6774</td>
<td>0.7419</td>
<td>0.7581</td>
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<tr>
<td>Positive Predictive Value</td>
<td>0.4861</td>
<td>0.5652</td>
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<td>Negative Predictive Value</td>
<td>0.9423</td>
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</tr>
<tr>
<td>F Measure</td>
<td>0.6364</td>
<td>0.6190</td>
<td>0.6429</td>
</tr>
</tbody>
</table>

Table 8. Detailed performance metrics of ensemble vs. selectBest methods on testing set. selectBest represents the top performing base learner on testing data: rf trained on microarray data.

Detailed metrics reveal that the rf meta-learner performs similarly to selectBest, although accuracy is worse. The F measure and AUC are similar to selectBest, however. The F measure is the harmonic mean of the model precision (positive predictive value) and recall (sensitivity), and it is an important metric in binary classification. Based on these findings, we hypothesize that the ideal framework to predict recurrence status is to utilize a rf stacker to integrate the base learner predictions from all view models.

Ensemble performance on the validation set was diminished in terms of AUC, although the best base learner did have a higher AUC than in the testing set (Table 9). Interestingly, while the best base learner on the testing data was a microarray data trained rf model, the best base learner on the validation set was a bagged classification and regression tree (treebag) model trained on NEM view data. The results in table 9 demonstrate that the rf ensemble performed slightly superiorly or equivalently to the best base learner in all metrics aside from AUC, and actually exceeded the performance demonstrated in the test set in terms of F measure and accuracy.
<table>
<thead>
<tr>
<th></th>
<th>rf</th>
<th>knn</th>
<th>selectBest</th>
</tr>
</thead>
<tbody>
<tr>
<td>AUC</td>
<td>0.7860</td>
<td>0.7502</td>
<td>0.8388</td>
</tr>
<tr>
<td>Sensitivity</td>
<td>0.9474</td>
<td>0.7719</td>
<td>0.9298</td>
</tr>
<tr>
<td>Specificity</td>
<td>0.6495</td>
<td>0.6804</td>
<td>0.6598</td>
</tr>
<tr>
<td>Accuracy</td>
<td>0.7597</td>
<td>0.7143</td>
<td>0.7597</td>
</tr>
<tr>
<td>Positive Predictive Value</td>
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<td>0.6163</td>
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<tr>
<td>Negative Predictive Value</td>
<td>0.9545</td>
<td>0.8354</td>
<td>0.9412</td>
</tr>
<tr>
<td>F Measure</td>
<td>0.7448</td>
<td>0.6667</td>
<td>0.7393</td>
</tr>
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</table>

Table 9. Detailed performance metrics of ensemble vs. selectBest methods on validation set. selectBest represents the top performing base learner on validation data: treebag trained on NEM data.

Classifications made by each of these three methods were used to plot DFS for the validation set patients, and compared to stratification by stage (Figure 12).

![DFS plots](image1)

Figure 12. DFS by predictive model compared to stage.

The rf ensemble, knn ensemble and selectBest model all significantly separated a high and low risk recurrence population (log-rank test, p < 0.001 for each model), while stage failed to
discriminate against these two populations \((p = 0.0529)\). The rf stacker performed similarly to the selectBest model, as expected. To further determine the utility of this prediction framework, we calculated Oncotype Dx scores by modifying the algorithm from Clark-Langone et al. to utilize microarray expression data.\(^6^9\)

**Algorithm Oncotype(n,k,M)**

**Input:** \(n\) samples, \(k\) genes, \(n \times k\) matrix of expression values \(M\)

**Output:** \(n\) normalized recurrence scores

1. For each sample \(i\)
2. Calculate mean of reference genes: \(UBB, ATP5E, PGK1, GPX1, VDAC2\)
3. For genes \(BGN, MYC, FAP, GADD45B, INHBA, MKI67, MYBL2\)
4. Normalized value \(\leftarrow\) Divide gene value by mean of reference genes
5. Gene value \(\leftarrow\) mean of reference genes – normalized value + 10
6. \textbf{endfor}
7. \textbf{endfor}
8. Subtract the lowest gene value from every gene value for every sample
9. unscaled recurrence score \(\leftarrow 0.1263 \ast \text{(mean of gene values for } BGN, FAP, INHBA) - 0.3158 \ast \text{(mean of gene values for } MYBL2, MKI67, MYC) + 0.3406 \ast \text{gene value for } GADD45B\)
10. normalized recurrence score \(\leftarrow \text{(unscaled recurrence score + 0.3) } \ast 44.16\)
11. Subtract the lowest recurrence score from the score for each sample
12. \textbf{return} normalized recurrence scores

After applying this algorithm to the microarray validation dataset, scores ranged from 0 to 77.84. According to the Oncotype Dx algorithm, patients are stratified into three risk groups by score: low risk if score < 30, intermediate risk if score is 30 to 40, and high risk if score is > 40. To compare these scores to the performance of our classification models, the recurrence score was turned into a binary predictor such that low risk corresponded to 0 and intermediate or high risk corresponded to 1. While a previous external validation of CRC prognostic genomic predictors found that Oncotype Dx demonstrated good performance in determining patients with poor prognosis, these findings are not reproduced in our validation cohort (Figure 13).\(^7^0\) Analysis of just the stage II patients also failed to demonstrate any significant discrimination by recurrence score.
We have shown that an ensemble framework built from multiple views of molecular data using a diverse set of base learners can improve the performance of a predictive framework in comparison to the single best base learner. The importance of the molecular views is evident when the variable importance of the two top ensemble methods is analyzed (Figure 14). We see that the NEM view was particularly important for the both ensembles, and that other views, such as the discretized view, contributed more to prediction than either of the original views.
CHAPTER 4

SUMMARY

Conclusions

This work focuses on the construction of an ensemble framework to predict CRC recurrence. After demonstrating that molecular data is more useful for predicting CRC recurrence, we proposed and implemented a multiple-view multiple-learner framework. The benefits of this approach include:

**Incorporation of prior knowledge:** While molecular data can improve prediction over clinicopathologic features, this improvement has not been translated into better predictions in the clinical setting. We demonstrate the views incorporating information from non-tumor tissue gene expression patterns, gene set structure, PPI structure, previously curated molecular signatures, and identified tumor suppressor/driver mutations improves prediction.

**Use of non-linear models:** The top performing base learners and ensemble models were overwhelmingly non-linear, with random forest and related models performing particularly well. This confirms findings from the data science competitions that partially motivated this work.

**Feasible integration of multiple data types:** The stacking framework we utilized can easily accommodate other types of molecular data (e.g. proteomic or methylation) data, and so we have provided a scalable and flexible framework.

Finally, this work represents the first effort to use ensemble learning to predict CRC recurrence. The ability of ensemble learning to improve predictions, or at least perform as well as the single best base learner has been shown to apply to the problem of CRC recurrence.
prediction. Going forward, it is our hope that the community of researchers focused on this task shares details of their predictive models and collaborates to see if ensemble learning can be used to further improve prediction performance. These results also highlight the importance of data sharing, as the prediction performance still needs much improvement if the goals of precision medicine are to be realized. Finally, while our classification system can outperform staging, Oncotype Dx, we have not demonstrated that the high-risk population will benefit from the standard adjuvant chemotherapy regimens. Further improvements in predicting patients at high-risk for recurrence will lead to the need to accurately identify the optimal therapeutic regimen.
# APPENDIX A

## BASE LEARNERS

<table>
<thead>
<tr>
<th>Model</th>
<th>Shorthand</th>
<th>Type</th>
<th>Packages</th>
<th>Parameters</th>
</tr>
</thead>
<tbody>
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<td>treebag</td>
<td>Dual Use</td>
<td>ipred, plyr,</td>
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</tr>
<tr>
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<td></td>
<td></td>
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<td></td>
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<tr>
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<td>Classification</td>
<td>caTools</td>
<td>nIter</td>
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<td>Dual Use</td>
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<td>Neural Networks with Feature Extraction</td>
<td>pcaNNet</td>
<td>Dual Use</td>
<td>nnet</td>
<td>size, decay</td>
</tr>
<tr>
<td>Oblique Random Forest</td>
<td>ORFlog</td>
<td>Classification</td>
<td>obliqueRF</td>
<td>mtry</td>
</tr>
<tr>
<td>Oblique Random Forest</td>
<td>ORFpls</td>
<td>Classification</td>
<td>obliqueRF</td>
<td>mtry</td>
</tr>
<tr>
<td>Oblique Random Forest</td>
<td>ORFridge</td>
<td>Classification</td>
<td>obliqueRF</td>
<td>mtry</td>
</tr>
<tr>
<td>Partial Least Squares</td>
<td>pls</td>
<td>Dual Use</td>
<td>pls</td>
<td>ncomp</td>
</tr>
<tr>
<td>Penalized Discriminant Analysis</td>
<td>pda</td>
<td>Classification</td>
<td>mda</td>
<td>lambda</td>
</tr>
<tr>
<td>Penalized Multinomial Regression</td>
<td>multinom</td>
<td>Classification</td>
<td>nnet</td>
<td>decay</td>
</tr>
<tr>
<td>Quadratic Discriminant Analysis</td>
<td>qda</td>
<td>Classification</td>
<td>MASS</td>
<td>None</td>
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<tr>
<td>Quadratic Discriminant Analysis with Stepwise Feature Selection</td>
<td>stepQDA</td>
<td>Classification</td>
<td>klaR, MASS</td>
<td>maxvar, direction</td>
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<tr>
<td>Random Forest</td>
<td>rf</td>
<td>Dual Use</td>
<td>randomForest</td>
<td>mtry</td>
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<tr>
<td>Rotation Forest</td>
<td>rotationForestCp</td>
<td>Classification</td>
<td>rpart, plyr, rotationForest</td>
<td>K, L, cp</td>
</tr>
<tr>
<td>Support Vector Machines with Linear Kernel</td>
<td>svmLinear</td>
<td>Dual Use</td>
<td>kernlab</td>
<td>C</td>
</tr>
<tr>
<td>Support Vector Machines with Radial Basis Function Kernel</td>
<td>svmRadial, svmRadialCost</td>
<td>Dual Use</td>
<td>kernlab</td>
<td>sigma, C</td>
</tr>
</tbody>
</table>
Base learners are listed in the tables above. Shorthand indicates the variable name for the model in the “caret” package. Type indicates the type of problem a model can be used for: classification, regression or both (Dual Use). The “caret” package acts as a wrapper around models from many different packages, and the specific package for each model is listed in the Packages column. Finally, the model parameters are listed in the Parameters column.

<table>
<thead>
<tr>
<th>Model</th>
<th>Shorthand</th>
<th>Type</th>
<th>Packages</th>
<th>Parameters</th>
</tr>
</thead>
<tbody>
<tr>
<td>Support Vector Machines with Class Weights</td>
<td>svmRadialWeights</td>
<td>Classification</td>
<td>kernlab</td>
<td>sigma, C, Weight</td>
</tr>
<tr>
<td>Tree Models from Genetic Algorithms</td>
<td>evtree</td>
<td>Dual Use</td>
<td>evtree</td>
<td>alpha</td>
</tr>
<tr>
<td>eXtreme Gradient Boosting</td>
<td>xgbTree</td>
<td>Dual Use</td>
<td>xgboost, plyr</td>
<td>nrounds, max_depth, eta, gamma, colsample_bytree, min_child_weight</td>
</tr>
<tr>
<td>Regularized Discriminant Analysis</td>
<td>rda</td>
<td>Classification</td>
<td>klaR</td>
<td>gamma, lambda</td>
</tr>
</tbody>
</table>
APPENDIX B

The following R code was used to generate the training, testing and validation data sets.

```r
rm(list=ls())
setwd("/scratch/castelja/CEL/")
library(glmnet)
library(foreach)
library(aod)
library(pROC)
library(caret)
library("igraph")
library("preprocessCore")
library(randomForest)
library("gsubfn")
source("/dors/bioinfo/castelja/functions.R")

#Processing GSE33113, GSE14333, GSE17538
#GSE39582, GSE37892, and GSE26906 omitted
#Aggregate into one table
Complete<-rbind(GSE14333,GSE17538,GSE26906,GSE33113,GSE37892,GSE39582)

#Filter out based on selection criteria
ones<-grep(TRUE,Complete[,"status"]=="1")
zeroes<-grep(TRUE,Complete[,"status"]=="0")
surv_ones<-grep(TRUE,as.numeric(Complete[ones,"time"])<=36)
surv_zeroes<-grep(TRUE,as.numeric(Complete[zeroes,"time"])>=36)
indices<-sort(c(ones[surv_ones],zeroes[surv_zeroes]))
Complete<-Complete[indices]

# Load matrices with previously frma normalize expressiong data
load("/scratch/castelja/CEL/test_expression.RData")
load("/scratch/castelja/CEL/discretized.Rdata")
#Identify samples for validation set
trainIndex<-c(grep("Ludwig",Complete[,6]),grep("Vanderbilt",Complete[,6]),
grep("STA",Complete[,6]),grep("IPC",Complete[,6]),
grep("CAL",Complete[,6]),grep("LAR",Complete[,6]),
grep("BER",Complete[,6]))
```
trainclass<-Complete[-trainIndex,4]
testclass<-Complete[trainIndex,4]

#Clinical data sets
clin.train<-Complete[-trainIndex,]
clin.val<-Complete[trainIndex,]

#Microarray data sets
micro.train<-Test_expression[-trainIndex,]
micro.val<-Test_expression[trainIndex,]

#Geneset data sets
#create geneset score data sets based on average value of gene set expression in the canonical pathways gene set in MSigDB
cp<-read.csv("/dors/bioinfo/castelja/CRC/transposed_cp.csv",header=TRUE)
cp<-as.matrix(cp)
cp<-cp[-1,]
geneset.train<-geneset(cp,micro.train)
geneset.val<-geneset(cp,micro.val)

#Discretized data sets
micro.train.binary<-discretized[-trainIndex,]
micro.val.binary<-discretized[trainIndex,]

#Network propagation data sets
#Create W - column normalized adjacency matrix
library(igraph)
iRef <- read.delim("/dors/bioinfo/castelja/CRC/iRef.net",header=FALSE)
network<-graph.data.frame(iRef,directed=FALSE)
adjMatrix <- get.adjacency(network)
adjMatrix <- as.matrix(adjMatrix)
de <- apply(adjMatrix,2,sum)
#normalizing by column
W <- t(t(adjMatrix)/de)

#Micro - convert to include only nodes contained in ppi
common<-intersect(colnames(W),colnames(micro.train))
#find indexes in micro
indices <- find_index(common, colnames(micro.train))

#truncate micro down to size
micro.rw.train <- micro.train[, indices]
micro.rw.train <- micro.rw.train[, sort(colnames(micro.rw.train))]
micro.rw.val <- micro.val[, indices]
micro.rw.val <- micro.rw.val[, sort(colnames(micro.rw.train))]

diff <- setdiff(colnames(W), colnames(micro.rw.train))

#find indexes in W
indices <- find_index(diff, colnames(W))

#truncate W down to size
W <- W[, -indices]
W <- W[-indices,]
W <- W[, sort(colnames(W))]
W <- W[sort(rownames(W)),]

r <- 0.5
valRow <- rownames(micro.rw.val)

#Scale the sets by Z score normalization
micro.rw.val <- apply(micro.rw.val, 2, scale)
rownames(micro.rw.val) <- valRow

#Rescale to be between 0 and 1
micro.rw.val <- apply(micro.rw.val, 2, function(x) ((x - min(x))/diff(range(x))))
rownames(micro.rw.val) <- valRow

#Ensure each row sums to 1
micro.rw.val <- sum_to_one(micro.rw.val)

network.val <- vary_restart(micro.rw.val, W, r)

#NEM view
nem <- read.csv("new_NEM.csv")
common <- intersect(colnames(micro.train), as.character(nem[, 1]))
indices <- find_index(common, colnames(micro.train))
micro.train.NEM <- micro.train[, indices]
micro.val.NEM <- micro.val[, indices]

# save network data separately
trainRow <- rownames(micro.rw.train)

# Scale the sets by Z score normalization
micro.rw.train <- apply(micro.rw.train, 2, scale)
rownames(micro.rw.train) <- trainRow

# Rescale to be between 0 and 1
micro.rw.train <- apply(micro.rw.train, 2, function(x) ((x - min(x))/diff(range(x))))
rownames(micro.rw.train) <- trainRow

# Ensure each row sums to 1
micro.rw.train <- sum_to_one(micro.rw.train)
network.train <- vary_restart(micro.rw.train, W, r)
save(network.train, network.val, file = "/scratch/castelja/CEL/network.RData")
APPENDIX C

The following R code contains functions for feature selection and network propagation.

```r
# Univariate feature selection with logistic regression
feature_select<-function(x.train,y.train){
  pvalue.cutoff=0.05
  top=sum(y.train)
  feature.pvalue <- c()
  feature.name <- c()
  feature.col <- c()
  #for (j in 1:ncol(x.train))
  result <- foreach (j=1:ncol(x.train),.errorhandling='remove',.combine=rbind)
  %dopar%
  {
    feature <- colnames(x.train)[j]
    x <- x.train[,j]
    if (length(which(table(x)> 0.8*length(x)))>0) # discard the flat values, e.g. zeros for RNAseq and miRNAseq
    {
      stop()
    }
    logistic<-glm(y.train~x,family=binomial(link="logit"))
    p.value <- as.numeric(unlist(wald.test(b=coef(logistic),Sigma=vcov(logistic ),Terms=2))[[13]])
    list(p.value, feature, j)
  }

  feature.pvalue <- unlist(result[,1])
  print(paste("Total number of valid features (after removal of potential flat records): ", length(feature.pvalue)))
  feature.name <- unlist(result[,2])
  feature.col <- unlist(result[,3])

  names(feature.pvalue)=c()
  names(feature.name)=c()
  names(feature.col)=c()

  q.value <- p.adjust(feature.pvalue, method="fdr")

```


for (i in 1:10/10) {
  print(paste("qvalue <=", i, ":", length(which(q.value<=i))))
}
col.sig <- which(feature.pvalue < pvalue.cutoff)
print(paste("Significant records: p-value < 0.05: ",
length(col.sig)))

name.sig <- feature.name[col.sig]
pvalue.sig <- feature.pvalue[col.sig]
#qvalue.sig <- q.value[col.sig]

col.retain <- feature.col[col.sig]
# Only keep the top significant ones if there are too many
if (length(col.retain)> top) {
  col.retain <- col.retain[head(sort(pvalue.sig,
  index.return=T)$ix, n=top)]
}
cols.include<-col.retain
if (length(cols.include)==0) {
  stop("No feature passed the univariate cox screen: exit.")
}

print(paste("After univariate cox screen, features remain:",
length(cols.include)))
return(cols.include)

#Create network propagation view using vary_restart and
netwalker

vary_restart<-function(data,W,r){
P<-data
for(i in 1:length(data[,1])){
  print(paste("Sample",i,"of",length(data[,1])))
  P[i,]<-netwalker(data[i,],W,r)
}
#quantile normalize rows to ensure that each patient follows
same distribution
network<-t(normalize.quantiles(t(P)))
rownames(network)<-rownames(P)
colnames(network)<-colnames(P)
return(network)
}

#Network propagation via random walk with restart
netwalker <- function(p0,W,r){

    #Set up for the first iteration
    pt <- p0
    #First iteration
    pt1 <- (1-r)*(W%*%pt)+r*p0

    #Iterate until convergence
    threshold<-1e-6
    iter<-0
    while(sum(abs(pt1-pt))>threshold){
        pt <- pt1
        pt1 <- (1-r)*(W%*%pt)+r*p0
        iter<-iter+1
    }
    print(paste("converged in",iter,"iterations"))
    return(pt1)
}
APPENDIX D

The following R code is used to train the base learners on training data.

```r
# Pass parameters to R script
options(echo=TRUE)
args <- commandArgs(trailingOnly=TRUE)
print(args)

# Subset
i <- as.numeric(args[1])

# View
j <- as.numeric(args[2])

# Model
k <- as.numeric(args[3])

clinfilename <- paste("frma_", i, ",", j, ",", k, ",_clin.RData", sep="")
microfilename <- paste("frma_", i, ",", j, ",", k, ",_micro.RData", sep="")
binfilename <- paste("frma_", i, ",", j, ",", k, ",_binary.RData", sep="")
gsfilename <- paste("frma_", i, ",", j, ",", k, ",_geneset.RData", sep="")
networkfilename <- paste("frma_", i, ",", j, ",", k, ",_network.RData", sep="")
NEMfilename <- paste("frma_", i, ",", j, ",", k, ",_NEM.RData", sep="")

rule <- "ROC"

# Curated list of 27 base learners
"ORFridge", "pls", "pda", "multinom", "qda", "stepQDA", "rf", "rda", "rotationForestCp", "svmRadialWeights",
"svmLinear", "svmRadial", "svmRadialCost", "svmRadialSigma", "evtree",
"xgbTree", "knn")

filename <- paste("/dors/bioinfo/castelja/CRC/final/iter_", i, ",_frma.RData", sep="")
load(filename)
method <- methods[k]
```
#10 x 10 fold cross validation
ctrl<-trainControl(method="repeatedcv",
    number=10,
    repeats=10,
    savePredictions="final",
    classProbs=TRUE,
    index=resamples,
    summaryFunction=twoClassSummary)

if(j==1){
#Clinical View
model_clin<-train(clin.train,trainclass,
   method=method,
   trControl=ctrl,
   #family=binomial,
   #verbose=FALSE,
   tuneLength=10,
   metric=rule)

save(model_clin,file=clinfilename)
} else if(j==2){
#Microarray Original View
model_micro<-train(micro.train.fs,trainclass,
   method=method,
   trControl=ctrl,
   #verbose=FALSE,
   preprocess=c("center","scale"),
   tuneLength=10,
   metric=rule)

save(model_micro,file=microfilename)
} else if(j==3){
#Microarray Discretized View
binary_micro<-train(micro.train.binary,trainclass,
   method=method,
   trControl=ctrl,
   #verbose=FALSE,
   tuneLength=10,
   metric=rule)

save(binary_micro,file=binfilename)
} else if(j==4){
#Microarray Geneset View
geneset_micro<-train(geneset.train,trainclass,
    method=method,
    trControl=ctrl,
    #verbose=FALSE,
    preprocess=c("center","scale"),
    tuneLength=10,
    metric=rule)

save(geneset_micro,file=gsfilename)
} else if(j==5){
    #Microarray Network View
    network_micro<-train(network.train,trainclass,
        method=method,
        trControl=ctrl,
        #verbose=FALSE,
        preprocess=c("center","scale"),
        tuneLength=10,
        metric=rule)

save(network_micro,file=networkfilename)
} else{
    NEM_micro<-train(micro.train.NEM.fs,trainclass,
        method=method,
        trControl=ctrl,
        #verbose=FALSE,
        preprocess=c("center","scale"),
        tuneLength=10,
        metric=rule)

save(NEM_micro,file=NEMfilename)
}
The following R code was used to train the ensemble model.

```r
create_list <- function(i, j, type) {
  seq <- 1:length(methods)
  out_list <- list()
  null_list <- c()
  for (k in 1:length(seq)) {
    filename <- paste("frma_", i, "_", j, "_", k, "_", type, "_.RData", sep="")
    print(filename)
    if (file.exists(filename)) {
      print("exists")
      e1 = new.env()
      invisible(lapply(filename, load, envir = e1))
      my_list = as.list(e1)
      out_list[[k]] <- my_list[[1]]
      method <- methods[k]
      names(out_list)[k] <- paste(method, type, sep="_")
    } else {
      print("Does not exist")
      null_list <- c(null_list, k)
    }
  }
  if (length(null_list) > 0) {
    out_list[null_list] <- NULL
    print(paste("These methods did not exist:", methods[null_list]))
  } else {
    print("All methods exist")
  }
  class(out_list) <- "caretList"
  return(out_list)
}
```
#Set up model lists for each view
clin_list<-create_list(i,1,"clin")
micro_list<-create_list(i,2,"micro")
genesiset_list<-create_list(i,4,"geneset")
binary_list<-create_list(i,3,"binary")
network_list<-create_list(i,5,"network")
NEM_list<-create_list(i,6,"NEM")
meta_list<-append(clin_list,micro_list)
meta_list<-append(meta_list,binary_list)
meta_list<-append(meta_list,geneset_list)
meta_list<-append(meta_list,network_list)
meta_list<-append(meta_list,NEM_list)
names(meta_list)<-c(names(clin_list),names(micro_list),
names(binary_list),names(geneset_list),names(network_list),
names(NEM_list))

ens.train<-c()
lapply(meta_list,function(x){
tmp<-setorder(x$pred,c("Resample","rowIndex"))
tmp<-setorder(tmp[grep("Rep01",tmp$Resample),],c("rowIndex"))
ens.train<-cbind(ens.train,tmp$Y)
})
colnames(ens.train)<-names(meta_list)
rownames(ens.train)<-rownames(clin.train)

resamples<-fold_generator(trainclass)
ens_control<-trainControl(
  method="cv",
  number=10,
  classProbs=TRUE,
  index=resamples,
  savePredictions="final",
  summaryFunction=twoClassSummary)

library("caretEnsemble")
model_list_big <- caretList(
  ens.train,ens.trainclass,
trControl=ens_control,
metric="ROC",
methodList=c("rf","knn","nb","pls"),
tuneLength=10
)
modelCor(resamples(model_list_big))

greedy_ensemble <- caretEnsemble(
  model_list_big,
  metric="ROC",
  trControl=trainControl(
    method="cv",
    number=10,
    summaryFunction=twoClassSummary,
    classProbs=TRUE
  ))
summary(greedy_ensemble)
Signature overlap between validation and training data sets after univariate feature selection and LASSO.
REFERENCES


67. doi:10.7908/C1G44PPJ BITGDACMAMvBLoMaH.

