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Prediction models: why much of what you've been told is wrong or irrelevant

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Five golden rules

- Don't like a coefficient? Feel free to change it
- What is faster, a road bike or a mountain bike?
- It doesn't matter if the hotel is too expensive
- What happened to Dr. Scardino's patients in Houston in the 1990's is not the sum total of cancer biology
- Accuracy doesn't matter

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Prediction modeling is unlike other areas of biostatistics





Don't change the data on abiraterone!





What coefficient should we use for a model?

What is the increase in risk of prostate cancer for African Americans?



What coefficient?

- 0.5: A meta-analysis of our existing data
- 1.0: Reported in the literature from a large definitive study
- o.8: The most recent of our studies

So we decided

0.60 The optimal value would have been ... 0.59

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Every guideline for prostate cancer screening and treatment emphasizes life expectancy

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OSTATE CANCER: AUA

But only one good model, and that not designed for US clinical care

CLINELL PREDICTION MODEL Development of a Clinical Prediction Model to Calculate Patient Life Expectancy: The Measure of Actuarial Life Expectancy (MALE)

M. G. Clarke, MD, MBCS, K. P. Kennedy, MRCS, R. P. MacDonagh, MD, FRCS

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Which is faster?



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Logistic regression isn't up to the task



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Logistic regression helpful for prostate cancer prognosis

When is machine learning of benefit

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Can I afford the holiday?



So why does it matter if the patient has low albumin?

Patient Characteristics	HR	p Value	Progno	stic Score
Skin metastasis	4.49	< 0.0001	130	
Low BMI < 18.5	2.09	0.0003	81	
High serum LDH (>ULN)	1.74	<0.0001	48	
Adrenal metastasis	1.52	0.0002	52	
PS 1 (vs. PS 0)	1.45	<0.0001	35	
Low serum albumin (<lln)< td=""><td>1.45</td><td><0.0001</td><td>32</td><td></td></lln)<>	1.45	<0.0001	32	
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The prediction model that changed everything



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Changes in grading, practice, lead to miscalibration



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Update prediction models as new data become available

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					Clinical	Stage 2A			0.17723063	
					Clinical	Stage 28			0.40811619	
					Clinical	Stage 2C			0.6721717	
					Clinical	Stage 3+			0.74598682	
					No. of I	legative Cores			-0.15215667	
					No. of F	ositive Cores			0.07906369	
					AUC				0.85071111	

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Which chicken is smarter?







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A "devil's dilemma"

• AUC 0.55



Discrimination is robust to coefficients

- True model:
- Log odds Y=2X₁ + X₂ + 0.5X₃ 4
- Corrupted model:
 - Log odds Y= 0.67 X₁ +4 X₂ + 0.25 X₃ 4









Calibration typically perfect on internal validation





Calibration very sensitive to correct coefficients











How to evaluate models

- Discrimination:
 - How much information are my predictors and me? Calibration:
- Calibration:
- Do I need to adjust coefficient intercept?
- Clinical utility:
 - Should we use this model in practice? Doctor Maker policy maker

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In sum...

- Feel free to change a coefficient
- Use machine learning, logistic regression, tarot cards, whatever

THOUGH I'D ADVISE

• don't throw away data by dichotomizing continuous variables

AND:

- Evaluate clinical utility
- Worry about biological and medical differences between cohorts Ammorial Sloan Kettering Cancer Center