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PENALIZED ADDITIVE LOGISTIC REGRESSION FOR CARDIOVASCULAR RISK PREDICTION

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Predicting individual risk is needed to target preventive interventions toward people with the highest probability of benefit over a given time period [1]. Any estimate of cardiovascular risk is currently based on the use of statistical models inferred from cohort data with methods such as logistic regression. Logistic regression is a linear classification method that has become a standard analyzing tool for binary responses in medical statistics. Although attractively simple, the logistic model fails in some situations.

1) If the number of prognostic factors is large (with respect to the number of observations) or if they are highly correlated, then the variance of coefficient estimates may be high, leading to prediction inaccuracy.

Subset selection is extensively used to address this difficulty. However, to avoid bias many researchers may be more inclined to use full models which includes well-known predictors. Another way to overcome these obstacles consists in imposing a penalty on large fluctuations of the estimated parameters. The l_1 -based penalizer is known as the *lasso* (least absolute shrinkage and selection operator) [2]. The lasso estimates a vector of linear regression coefficients by minimizing the residual sum of squares subject to a constraint on the l_1 -norm of coefficient vector. An interesting feature of the l_1 -norm constraint is that it shrinks some coefficients and sets others to exactly zero. On the other hand, the smooth form of the constraint leads to a less variable model than that provided by subset selection [3].

2) In real life, effects are generally not linear. When the study exposure is continuous, linear models may not accurately characterize the exposure-response curve.

A generalization of the standard logistic model is the additive logistic model [4]. Suppose we have data (\mathbf{x}_i, y_i) , $i = 1, \dots, n$, where $\mathbf{x}_i = (x_{i1}, \dots, x_{ip})$ are the predictor variables and y_i are the responses. Additive logistic regression replaces $\sum_j x_j \beta_j$ with $\sum_j f_j(x_j)$, where β_j is the ordinary least squares estimate and f_j is a non parametric function. In these models, the exposure of interest is modeled flexibly. Furthermore, additivity is preserved and hence, we can examine the predictor effects separately so that, the model is simple to interpret. Nevertheless, since non parametric methods are used to fit f_j , variable selection

becomes more complex than in the linear case: We not only need to select which terms to include in the model, but also how smooth they should be.

The aim of this study is to model parsimoniously the relationship between a binary response and several continuous covariates in the case of possible nonlinearities in the effect of the covariates. We present a new method for variable selection and function estimation in non parametric additive logistic models fitted by cubic smoothing splines: penalized additive logistic regression. The method is based on a generalization of the lasso [5]. Our proposal maximizes the log-likelihood subject to two constraints: one on the l_1 -norm of linear components of cubic splines coefficients and the other one on the (generalized) l_1 -norm of nonlinear components of cubic splines coefficients. Discrete covariates appear in the form of linear parametric functions and are penalized by one constraint. Because of their nature, these constraints shrink linear and nonlinear coefficients, some of them going exactly to zero. Hence, they give parsimonious models, select significant variables, and reveal nonlinearities in the effects of predictors.

Our strategy for computing the estimates is to express the usual Newton–Raphson update as an iterative reweighted least squares (IRLS) step, combined with a fixed point algorithm, to resolve the constrained optimization problem, and the backfitting algorithm to fit additive models.

Penalized additive logistic regression is applied to predict the risk of cardiovascular disease in a real database from the INDANA project (Individual Data Analysis of Anti-hypertensive Intervention Trials) [1]. The data includes hypertensive participants from the control group of 1 controlled trial (SHEP). The extracted dataset consists in 2230 subjects, described by several clinical characteristics and prospectively followed during at least 6 years for incidence of cardiovascular outcomes. The outcome considered here is the 6-year incidence of the endpoint defined by occurrence of cardiovascular death. It is represented in the dataset by a binary variable: occurrence or no occurrence of the outcome event. The performance of penalized additive logistic regression is evaluated using cross-validation and compared to standard logistic regression.

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