

# Application: Partially observable markov decision process in health care

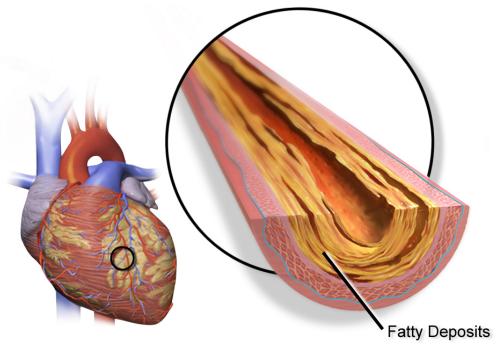
*Emil af Björkesten* Presentation 20 20.11.2020

> MS-E2191 Graduate Seminar on Operations Research Fall 2020

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# **Ischemic heart disease**

- Coronary arteries are blocked, which prevents oxygen from reaching parts of the heart muscle
- Diagnosis and prediction crucial
- Treatment decisions hard
- Consequences: pain, circulatory problems, myocardial infarctions



Blausen.com staff (2014). "<u>Medical gallery of Blausen Medical</u> <u>2014</u>". *WikiJournal of Medicine* **1** (2).



# **Problem**

- Objective:
  - Save lives
  - Minimize suffering and risks for the patient
  - Minimize costs
- Problem:
  - Uncertain outcome of actions
  - Incomplete information current state
- Approach:
  - Coronary artery disease and ischemic heart disease
  - Partially obervable Markov decision processes and solving them



# **Diagnostics**

- EKG (rest and stress-test)
- Angiogram



https://www.researchgate.net/figure/Example-of-ECGcurve\_fig3\_311319584





Coronary artery before angioplasty

Coronary artery after angioplasty

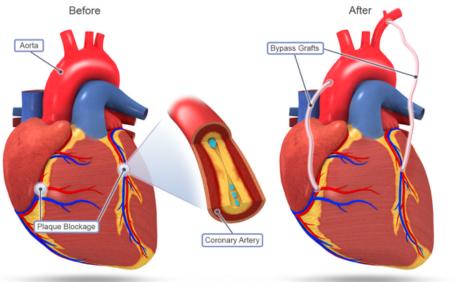
https://www.heartfoundation.org.nz/your-heart/heart-treatments/angioplasty-and-stents

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# **Treatment actions**

- Invasive
  - Angioplasty (PTCA)
  - Coronary artery bypass surgery (CABG)
- Non-invasive
  - No action
  - Medication



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https://ctsurgerypatients.org/procedures/coronary-artery-bypass-grafting-cabg



# **Modelling with MDPs**

- Allows finding an optimal policy with the optimal action for each state
- Solution found with dynamic techniques (value/policy iteration, linear programming)
- Requires full observability
- Presentations 5, 12, 13, 14

$$v(s) = \max_{a \in A} \sum_{s' \in S} P(s, a, s')(R(s, a, s') + fv(s'))$$



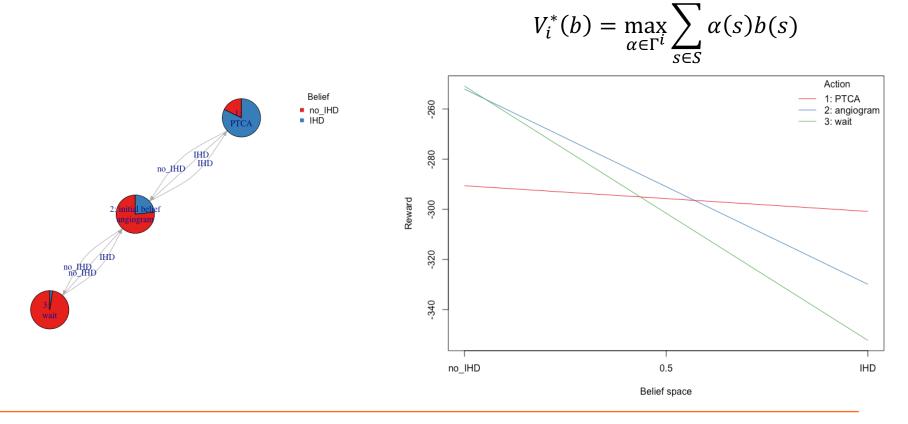
## **POMDPs**

- Only some states observable
  - *o* observation
  - *b* belief state
  - *a* action
  - *s* start state
  - *s'* end state
  - $\beta$  normalization factor
- Presentation 15
- Extremely hard to solve large problems in practice
- Heuristic techniques and approximations are needed

$$P(o|b,a) = \sum_{s' \in S} P(o|s',a)P(s'|s,a)b(s)$$

$$b'(s) = \beta P(o|s,a) \sum_{s' \in S} P(s|s',a)b(s')$$

#### Solution for a 3-action 2-state model





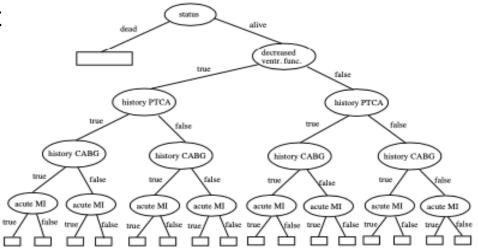
#### **States**

State variable	Possible values	Observable?
Alive	Yes, no	Yes
CAD	Normal, mild, severe	No
Ischemia level	None, mild, severe	No
Acute MI	Yes, no	Yes
Decreased ventricular function	Yes, no	Yes
History of PTCA	Yes, no	Yes
History of CABG	Yes, no	Yes
Chest pain	None, mild, severe	Yes
Resting EKG ischemia	Yes, no	Yes
Catheter coronary artery result	N/A, None, mild, severe	With action
Stress test result	N/A, unclear, negative, positive	With action



## **More structure**

- Belief state only over states that directly mediate actions
- Divide belief state into observable and unobservable parts – hybrid state {o<sub>d</sub>, b<sub>d</sub>}
- Hierarchic state model: disable irrelevant variables
- Use combination of decision tree and dynamic programming for calculations



Hauskrecht & Fraser (2000)

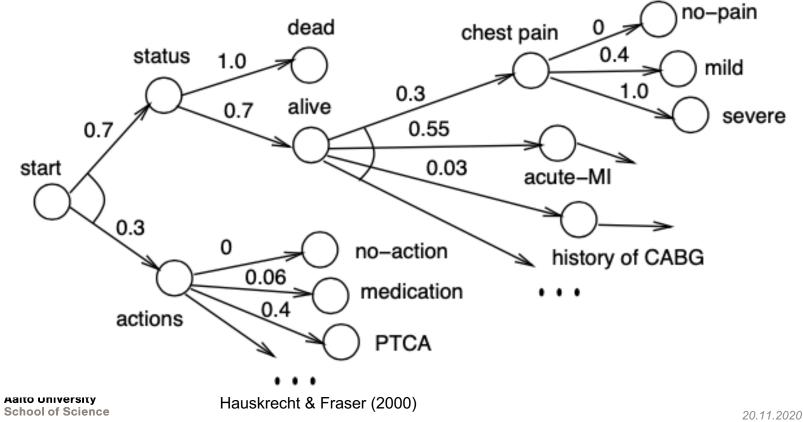


# **Reward model**

- Rewards (costs) from both actions and end states
- Infinite time horizon
- Discounting according to action times
  - Surgical procedures 1 day  $\gamma = 1$
  - Non-invasive actions 3 months  $\gamma = 0.95$
- Weights for each link
- Choose total cost and scale the other costs according to that
- AND or XOR



# **Weights and links**





step	current	actions	score	score
	patient status		(method 1)	(method 2)
0	chest pain: mild-moderate;	stress-test	285.22	248.53
	acute MI: false;	no action	285.62	249.82
	rest EKG ischemia: negative;	medication	286.75	250.98
	decreased ventricular function: false;	PTCA	288.75	252.36
	catheter result: not available;	angiogram	292.92	256.68
	stress test result: not available;	CABG	491.94	427.77
	history CABG: false; history PTCA: false			

Hauskrecht & Fraser (2000)





step	current	actions	score	score
	patient status		(method 1)	(method 2)
1	chest pain: mild-moderate;	PTCA	298.47	262.54
	acute MI: false	stress test	316.39	280.33
	rest EKG ischemia: negative;	no action	321.92	288.24
	decreased ventricular function: false;	medication	322.72	289.12
	catheter result: not-available;	angiogram	323.79	287.91
	stress test result: positive;	CABG	503.73	440.77
	history CABG: false; history PTCA: false			

Hauskrecht & Fraser (2000)



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step	current	actions	score	score
	patient status		(method 1)	(method 2)
2	chest pain: no chest pain;	no action	259.07	226.23
	acute MI: false;	medication	260.62	227.78
	rest EKG ischemia: negative;	stress test	264.35	229.87
	decreased ventricular function: false;	angiogram	273.34	239.16
	catheter result: normal;	PTCA	276.98	243.24
	stress test result: not available;	CABG	481.36	417.28
	history CABG: false; history PTCA: true			

Hauskrecht & Fraser (2000)



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- Large POMDPs are hard!
- Identify the relevant state variables and assign values
- Simplify the problem by adding structure



#### References

Hauskrecht, M., & Fraser, H. (2000). Planning treatment of ischemic heart disease with partially observable Markov decision processes. Artificial Intelligence in Medicine, 18(3), 221-244.



#### Homework

ihd.R contains a simple model for treating IHD, where the patient either has or does not have ischemia. There are no other state variables.

The model contains two investigative actions (angiogram and stress test), two treatment actions (medication and PTCA), and an option to wait. Actions are chosen once a month, only one action at a time.

Add CABG as a third treatment action. The treatment is much more efficient and expensive compared to PTCA. How does the optimal policy change with your chosen values?

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