

Efficient First-Approximation Algorithms for Interval-Valued Regression, with Medical Applications in Mind

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1. General problem

- In many practical situations, we are interested in a physical quantity y that is difficult to measure directly.
- Such situations are especially common in medical applications.
- There, we are interested in different characteristics of the biological processes happening inside the human body.
- To measure such a quantity, a natural idea is:
 - to find some easier-to-measure quantities x_1, \dots, x_n whose values largely determine the desired quantity y ,
 - i.e., for which, with reasonable accuracy, $y = f(x_1, \dots, x_n)$ for some function $f(x_1, \dots, x_n)$.
- In some cases, this function $f(x_1, \dots, x_n)$ is known.
- For example, it is known in situations when the process of interest is described by fundamental physical laws.

2. General problem (cont-d)

- However, in many other situations – in particular, in almost all medical applications – we do not know this function.
- We need to determine this function:
 - based on the available data,
 - i.e., based on the situations $k = 1, \dots, K$ when we know both the values $x_1^{(k)}, \dots, x_n^{(k)}$ and the corresponding value $y^{(k)}$.
- In statistics, the problem is reconstructing the dependence from data is known as *regression*.
- In computer science, it is known as *machine learning*, as we learn a function $f(x_1, \dots, x_n)$ from data.

3. Specific problems in which we are interested

- The main problem in which we are interested in early detection of the Developmental Dysplasia of the Hip (DDH).
- This problem that occurs in 1-3% of the newborns.
- When diagnosed early, DDH can often be treated non-invasively.
- This can be done by using devices that maintain the hip in a corrective posture, such as a special brace (called *Pavlik harness*) or a cast.
- However, when left undetected:
 - DDH can lead to progressive joint damage, chronic pain, and impaired mobility,
 - frequently requiring surgery.
- The main tool for detecting DDH is a special ultrasound screening called the *Graf method*.
- To detect DDH, one needs to estimate geometric characteristics of the hip joint from the ultrasound image.

4. Specific problems in which we are interested (cont-d)

- For DDH, we have already published some preliminary results.
- Another example to which we plan to apply our technique is the treatment of relapsed Non-Hodgkin Lymphoma (NHL).
- NHL is one of the most common blood-related cancers.
- For NHL relapses, an appropriate early treatment largely increases the survival rate.
- There are several treatment pathways that a physician can use to treat NHL relapse.
- Our objective is to help the physicians to select, for each patient, the pathway that is the most appropriate for this particular patient.
- For the NHL problem, we are still gathering and preprocessing the data, we do not have results yet.

5. Possibility of linearization

- The desired dependence is often smooth.
- It is known that sufficiently smooth dependencies can be expanded into Taylor series.
- This means that to get a reasonable approximation, we can take the sum of the first few terms of the Taylor expansion.
- In many practical situations, already the first – linear – terms provide a good approximation to the desired dependence:

$$y = c_0 + c_1 \cdot x_1 + \dots + c_n \cdot x_n.$$

- Such cases are known as *linear regression*.
- In such cases, to describe the desired function $f(x_1, \dots, x_n)$, we need to find the coefficients c_0, \dots, c_n .

6. Need for interval uncertainty

- The above equation deals with the exact values of the quantities x_i and y .
- In reality, the only way we can know the values of physical quantities is by measurement.
- Measurements are never absolutely accurate.
- The measurement results \tilde{x}_i and \tilde{y} are, in general, somewhat different from the actual (unknown) values x_i and y .
- The corresponding differences $\Delta x_i \stackrel{\text{def}}{=} \tilde{x}_i - x_i$ and $\Delta y \stackrel{\text{def}}{=} \tilde{y} - y$ are known as *measurement errors*.
- In some practical situations, the values x_i and y are measured by well-calibrated measuring instruments.
- In such situations, we know the probability distributions of all the measurement errors Δx_i and Δy .

7. Need for interval uncertainty (cont-d)

- We can then use statistical methods to find:
 - not only the approximate values of c_i
 - but also the probabilities of different deviations from these approximate values.
- However, in many other situations, we do not know the probability distributions for the measurement errors.
- Such situations are especially common in medicine.
- There, the measurement accuracy depends on the skills of the medical professional who performs the measurements.
- In such cases, usually:
 - the only information that we have about each measurement error Δx_i or Δy is
 - the upper bound Δ_i or Δ on its absolute value: $|\Delta x_i| \leq \Delta_i$ and $|\Delta y| \leq \Delta$.

8. Need for interval uncertainty (cont-d)

- These upper bounds distinguish professionals from the trainees who are still learning the corresponding skills.
- In this case, after the measurements:
 - the only information that we have about the actual values x_i and y of each quantity is that
 - these values belong to the intervals

$$[\underline{x}_i, \bar{x}_i] \stackrel{\text{def}}{=} [\tilde{x}_i - \Delta_i, \tilde{x}_i + \Delta_i] \text{ and } [\underline{y}, \bar{y}] \stackrel{\text{def}}{=} [\tilde{y} - \Delta, \tilde{y} + \Delta].$$

- So, we arrive at the following two problems.

9. Problem 1

- In both problems, we have the interval-valued results of K measurement cycles.
- In each cycle, we measure the values of $n + 1$ quantities x_1, \dots, x_n , and y .
- *Available information:* For each $k = 1, \dots, K$, we know the intervals

$$\left[\underline{x}_1^{(k)}, \bar{x}_1^{(k)} \right], \dots, \left[\underline{x}_n^{(k)}, \bar{x}_n^{(k)} \right] \text{ and } \left[\underline{y}^{(k)}, \bar{y}^{(k)} \right].$$

- For each $i = 0, \dots, n$, and for each number c_i , we say that this number is *possible* if:
 - there exist values $c_0, \dots, c_{i-1}, c_{i+1}, \dots, c_n$, $x_i^{(k)} \in \left[\underline{x}_i^{(k)}, \bar{x}_i^{(k)} \right]$, and $y^{(k)} \in \left[\underline{y}^{(k)}, \bar{y}^{(k)} \right]$,
 - for which $y^{(k)} = c_0 + c_1 \cdot x_1^{(k)} + \dots + c_n \cdot x_n^{(k)}$.
- *Our objectives* is to find, for each $i = 0, 1, \dots, n$, the set $[\underline{c}_i, \bar{c}_i]$ of all possible values of c_i .

10. Problem 2

- *Available information:*

– For each $k = 1, \dots, K$, we know the intervals

$$\left[\underline{x}_1^{(k)}, \bar{x}_1^{(k)} \right], \dots, \left[\underline{x}_n^{(k)}, \bar{x}_n^{(k)} \right] \text{ and } \left[\underline{y}^{(k)}, \bar{y}^{(k)} \right].$$

– We also know intervals $\left[\underline{x}_1, \bar{x}_1 \right], \dots, \left[\underline{x}_n, \bar{x}_n \right]$.

- We say that a real number y is *possible* if:

– there exist values $c_0, \dots, c_{i-1}, c_i, c_{i+1}, \dots, c_n$, $x_i^{(k)} \in \left[\underline{x}_i^{(k)}, \bar{x}_i^{(k)} \right]$,

$$y^{(k)} \in \left[\underline{y}^{(k)}, \bar{y}^{(k)} \right], \text{ and } x_i \in \left[\underline{x}_1, \bar{x}_1 \right]$$

– for which

$$y^{(k)} = c_0 + c_1 \cdot x_1^{(k)} + \dots + c_n \cdot x_n^{(k)} \text{ and}$$

$$y = c_0 + c_1 \cdot x_1 + \dots + c_n \cdot x_n.$$

- *Our objective* is to find, the set $\left[\underline{y}, \bar{y} \right]$ of all possible values of y .

11. Existing methods of interval linear regression and their limitation

- There exist algorithms for solving these problems.
- However, these algorithms are often very time-consuming.
- Also, when limited to reasonable computation time, they often produce:
 - not the desired intervals themselves,
 - but rather the *enclosures* for the corresponding intervals.
- This is not a fault of specific algorithms: it is known that the problem of finding the exact intervals for c_i is, in general, NP-hard.

12. Idea

- At first glance, it looks like the NP-hardness result makes a search for more efficient general algorithms hopeless.
- But this is not necessarily so.
- NP-hardness has been proven for the case when the dependence is exactly linear.
- However, in most real-life problems – especially in medical problems – a linear model is simply a good first approximation.
- This approximation is obtained by ignoring quadratic and higher order terms.
- So why not ignore similar quadratic and higher order terms in the constructions of the intervals for c_i and y ?
- We will show that the above idea indeed leads to an efficient polynomial-time algorithm for both problems.

13. Analysis of the problem

- For both Problems 1 and 2, we know that the actual (unknown) values c_i , $x_i^{(k)}$, and $y^{(k)}$ satisfy the following formula:

$$c_0 + \sum_i c_i \cdot x_i^{(k)} = y^{(k)}, \quad k = 1, \dots, K.$$

- Here, we do not know the values $x_i^{(k)}$ and $y^{(k)}$.
- We only know the intervals that contain these values:

$$\begin{aligned} [\underline{x}_i^{(k)}, \bar{x}_i^{(k)}] &= [\tilde{x}_i^{(k)} - \Delta_i^{(k)}, \tilde{x}_i^{(k)} + \Delta_i^{(k)}] \text{ and} \\ [\underline{y}^{(k)}, \bar{y}^{(k)}] &= [\tilde{y}^{(k)} - \Delta^{(k)}, \tilde{y}^{(k)} + \Delta^{(k)}] \end{aligned}$$

- As a crude approximation, we can ignore the interval uncertainty and use the midpoints $\tilde{x}_i^{(k)}$ and $\tilde{y}^{(k)}$.
- Then, we can apply, e.g., the usual Least Squares Method to find the approximate values \tilde{c}_i of c_i .
- Let us see how it helps.

14. Analysis of the problem (cont-d)

- Each term $c_i \cdot x_i^{(k)}$ in the above formula can be described in the following form:

$$c_i \cdot x_i^{(k)} = c_i \cdot \tilde{x}_i^{(k)} + c_i \cdot \Delta x_i^{(k)}.$$

- In this formula, we denoted $\Delta x_i^{(k)} \stackrel{\text{def}}{=} x_i^{(k)} - \tilde{x}_i^{(k)}$.
- Here, $c_i = \tilde{c}_i + \Delta c_i$, where we denote $\Delta c_i \stackrel{\text{def}}{=} c_i - \tilde{c}_i$. Thus:

$$c_i \cdot x_i^{(k)} = c_i \cdot \tilde{x}_i^{(k)} + \tilde{c}_i \cdot \Delta x_i^{(k)} + \Delta c_i \cdot \Delta x_i^{(k)}.$$

- The last term is quadratic in terms of the uncertainties.
- By using linear regression, we already ignores quadratic and higher order terms in the actual dependence.
- So, we can safely ignore this second-order term as well.
- Thus, we get $c_i \cdot x_i^{(k)} = c_i \cdot \tilde{x}_i^{(k)} + \tilde{c}_i \cdot \Delta x_i^{(k)}$.
- Let us substitute this expression into the formula for $c_i \cdot x_i^{(k)}$.

15. Analysis of the problem (cont-d)

- We get the following formulas that are linear in terms of the unknowns c_i , $\Delta x_i^{(k)}$, and $y^{(k)}$:

$$c_0 + \sum_i c_i \cdot \tilde{x}_i^{(k)} + \sum_i \tilde{c}_i \cdot \Delta x_i^{(k)} = y^{(k)}, \quad k = 1, \dots, K.$$

- To these equalities, we need to add inequalities describing our uncertainty in $x_i^{(k)}$ and $y^{(k)}$:

$$\begin{aligned} \tilde{y}^{(k)} - \Delta^{(k)} &\leq y^{(k)} \leq \tilde{y}^{(k)} + \Delta^{(k)} \quad \text{and} \\ -\Delta_i^{(k)} &\leq \Delta x_i^{(k)} \leq \Delta_i^{(k)}. \end{aligned}$$

- Now, for each i , we can find the lower bound \underline{c}_i by solving the following problem:

minimize c_i under the above conditions.

- Both the objective function c_i and the constraints are linear with respect to the unknowns c_i , $\Delta x_i^{(k)}$, and $y^{(k)}$.

16. Analysis of the problem (cont-d)

- So we can use well-known and efficient linear programming software to compute this lower bound.
- By maximizing instead of minimizing, we get the upper bound \bar{c}_i .
- So, we arrive at the following feasible algorithm.

17. Resulting feasible algorithm

- Let us recall the problem.
- *We are given:* the values $\tilde{x}_i^{(k)}$, $\Delta_i^{(k)}$, $\tilde{y}^{(k)}$, and $\Delta^{(k)}$, where $k = 1, \dots, K$, and $i = 1, \dots, n$.
- *We know:* that the above linear equality holds for some c_0, \dots, c_n and for some values

$$x_i^{(k)} \in \left[\tilde{x}_i^{(k)} - \Delta_i^{(k)}, \tilde{x}_i^{(k)} + \Delta_i^{(k)} \right] \quad \text{and} \quad y^{(k)} \in \left[\tilde{y}^{(k)} - \Delta^{(k)}, \tilde{y}^{(k)} + \Delta^{(k)} \right].$$

- *We want to find:* for each i , the range $[\underline{c}_i, \bar{c}_i]$ of possible values of c_i .
- Here is the proposed algorithm.
- First, we use the Least Squares Method to find the approximate values \tilde{c}_i of all the coefficients.

18. Resulting feasible algorithm (cont-d)

- Then, to find \underline{c}_i , we solve the following linear programming problem:
minimize c_i under the above constraints.
- Finally, to find \bar{c}_i , we solve the following linear programming problem:
maximize c_i under the above constraints.

19. Analysis of Problem 2

- We want to find the set of possible values of y :

$$y = c_0 + c_1 \cdot x_1 + \dots + c_n \cdot x_n.$$

- Here the only thing we know about x_i is that $x_i \in [\tilde{x}_i - \Delta_i, \tilde{x}_i + \Delta_i]$.
- We can use similar techniques to predict y based on the approximately known x_i values.
- Indeed, each term $c_i \cdot x_i$ can be represented in the following form:

$$c_i \cdot x_i = c_i \cdot \tilde{x}_i + c_i \cdot \Delta x_i.$$

- In this formula, we denoted $\Delta x_i \stackrel{\text{def}}{=} x_i - \tilde{x}_i$.
- Here, $c_i = \tilde{c}_i + \Delta c_i$, where we denote $\Delta c_i \stackrel{\text{def}}{=} c_i - \tilde{c}_i$. Thus:

$$c_i \cdot x_i = c_i \cdot \tilde{x}_i + \tilde{c}_i \cdot \Delta x_i + \Delta c_i \cdot \Delta x_i.$$

- The last term is quadratic in terms of the uncertainties.

20. Analysis of Problem 2 (cont-d)

- By using linear regression we already ignores quadratic and higher order terms in the actual dependence.
- So, we can safely ignore the above second-order term as well, and assume that

$$c_i \cdot x_i = c_i \cdot \tilde{x}_i + \tilde{c}_i \cdot \Delta x_i.$$

- Substituting this expression into the formula for y , we get the following formula:

$$y = c_0 + \sum_i c_i \cdot \tilde{x}_i + \sum_i \tilde{c}_i \cdot \Delta x_i.$$

- To this equation, we need to add the formulas for $y^{(k)}$, and also the following inequalities

$$-\Delta_i \leq \Delta x_i \leq \Delta_i.$$

21. Analysis of Problem 2 (cont-d)

- Both the objective expression y and all the constraints are linear in terms of the unknowns – to which we add Δx_i and y ; so:
 - to find the bounds for y ,
 - we can also use linear programming – feasible technique for optimizing linear functions under linear constraints.
- Thus, we arrive at the following feasible algorithm.

22. Resulting feasible algorithm

- Let us recall the problem.
- *We are given:* the values $\tilde{x}_i^{(k)}$, $\Delta_i^{(k)}$, $\tilde{y}^{(k)}$, and $\Delta^{(k)}$, where $k = 1, \dots, K$, and $i = 1, \dots, n$, and the values \tilde{x}_i and Δ_i .
- *We know:* that the formula for $y^{(k)}$ holds for some c_0, \dots, c_n and for some values

$$x_i^{(k)} \in \left[\tilde{x}_i^{(k)} - \Delta_i^{(k)}, \tilde{x}_i^{(k)} + \Delta_i^{(k)} \right] \quad \text{and} \quad y^{(k)} \in \left[\tilde{y}^{(k)} - \Delta^{(k)}, \tilde{y}^{(k)} + \Delta^{(k)} \right].$$

- *We want to find:* the range $[y, \bar{y}]$ of possible values of y .
- Here is the proposed algorithm:
- First, we use the Least Squares Method to find the approximate values \tilde{c}_i of all the coefficients.

23. Resulting feasible algorithm

- Then, to find \underline{y} , we solve the following linear programming problem:
minimize y under the corresponding constraints.
- Finally, to find \bar{y} , we solve the following linear programming problem:
maximize y under the corresponding constraints.

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26. Acknowledgments

This work was supported by:

- the AT&T Fellowship in Information Technology,
- the Institute for Risk and Reliability, Leibniz Universitaet Hannover, Germany,
- the Deutsche Forschungsgemeinschaft (DFG, German Research Foundation) Focus Program SPP 100+ 2388, Grant Nr. 501624329,
- the European Union under the project ROBOPROX (No. CZ.02.01.01/00/22 008/0004590),
- the Center of Excellence in Econometrics, Faculty of Economics, Chiang Mai University, Thailand,
- the Ho Chi Minh City University of Banking, Vietnam, and
- Thang Long University, Hanoi, Vietnam.