An Unsupervised Learning Model for Pattern Recognition in Routinely Collected Healthcare Data

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Abstract: This study examines a large routinely collected healthcare database containing patient-level self-reported outcomes following knee replacement surgery. A model based on unsupervised machine learning methods, including $k$-means and hierarchical clustering, is proposed to detect patterns of pain experienced by patients and to derive subgroups of patients with different outcomes based on their pain characteristics. Results showed the presence of between two and four different sub-groups of patients based on their pain characteristics. Challenges associated with unsupervised learning using real-world data are described and an approach for evaluating models in the presence of unlabelled data using internal and external cluster evaluation techniques is presented, that can be extended to other unsupervised learning applications within healthcare and beyond. To our knowledge, this is the first study proposing an unsupervised learning model for characterising pain-based patient subgroups using the UK NHS PROMs database.

1 INTRODUCTION

With recent advances in the acquisition and digitisation of medical data, the use of routinely collected healthcare data for research is on the rise (Hay et al., 2013). Recent recommendations by the UK National Institute for Health and Care Excellence (NICE, 2016) and the Academy of Medical Sciences have acknowledged the potential for data science and big data methods to play an increasingly important role in healthcare provision and research (The Academy of Medical Sciences, 2017).

Despite growing interest and increased computational resources, the use of data mining methods in healthcare research has been limited in scope and scale (Murdoch and Detsky, 2013). As the landscape of data science evolves, methodologies and applications for large-scale medical datasets are maturing (Chen et al., 2016).

In this paper, we propose a model for mining a large routinely collected healthcare dataset using unsupervised machine learning methods. The proposed model detects groups of patients with specific patterns of pain, allowing us to characterise self-reported surgical outcomes collected from patients who have undergone knee replacement in the UK.

We describe challenges associated with learning from unlabelled real-world medical data and describe a general approach that can be adapted for other applications and datasets.

This is, to our knowledge, the first attempt at applying a data-mining approach to the problem of recognising pain-related patterns in patient-reported outcomes contained in a large, routinely collected national-level dataset.

1.1 Clinical Context

Osteoarthritis is a musculoskeletal condition that can cause joint pain and loss of function. It affects more than 8 million people in the UK alone (NJR Annual Report, 2016). In severe cases, joint replacement is performed to restore function and reduce pain. Approximately 75,000 patients in the UK undergo knee replacement surgery each year. However as many as 1 in 5 patients report poor outcomes, such as chronic or long-term pain after surgery (Wylde et al., 2011).

Patients with chronic pain can experience a decrease in their ability to perform everyday tasks and correspondingly in their quality of life (Jones et al., 2000). There is therefore a need to be able to identify these groups of patients and develop a better understanding of their pain profiles.
1.2 PROMS Database

The UK Patient Reported Outcome Measures (PROMs) Programme is an ongoing national-level programme to evaluate patient outcomes of surgery. Patient-reported outcomes for all NHS knee replacement procedures in England since 2009 are recorded in the PROMs database (http://content.digital.nhs.uk/proms).

1.3 Oxford Knee Score

The Oxford Knee Score (OKS) (Dawson et al., 1998) is a patient-reported outcome measure for knee replacement. Every patient undergoing a knee replacement is asked to complete a questionnaire that includes 12 questions about their pain and functional ability within the past 4 weeks, in relation to their knee (Murray et al., 2007). The response are scored using a 0-4 Likert-scale. OKS responses are collected from patients within 4 weeks before the knee replacement and again 6 months after the knee replacement.

Five of the twelve OKS questions are known to be related to function (Harris et al., 2013). The remaining seven questions – on “pain”, “night pain”, “walking”, “standing”, “limping”, “work”, and “confidence” – are related to pain and form the subset OKS-P. We here define a pain component summary measure (OKS-PS), summing the 0-4 scores given by a particular patient to the seven OKS-P questions related to pain. The OKS-PS can be scored from 0 (worst) to 28 (best), with higher scores indicating better outcomes. We used the seven individual OKS-P questions and the summary OKS-PS measure in this analysis.

1.4 Contributions in This Paper

Cluster analysis, an unsupervised learning method for discovering groupings and patterns in data, has been used in healthcare applications (Kongsted and Nielsen, 2017). However, studies have typically been based on relatively small cohorts (<10,000 patients) and used data from a set of general practices (Dunn et al., 2006, Lacey et al., 2015).

- Our study investigates using cluster analysis on a large, routinely collected, nationally representative dataset, collected from all participating patients undergoing a knee replacement procedure at an NHS site in the UK.
- We expose and address methodological challenges associated with learning from real-world healthcare records using routinely collected data.
- We propose a model evaluation framework that can be adapted to other unsupervised learning and data mining applications, within and beyond healthcare.

2 METHODS

2.1 Data

OKS records associated with knee replacement were extracted for the years 2012-2016 from the PROMs database. A total of 126,064 complete-case records (with no missing data) of knee replacement patients were included in the analysis. We used the OKS reported by patients 6 months after surgery.

2.2 Unsupervised Learning Model

It is not known, a-priori, if subgroups of knee replacement patients exist and, if so, how many. This is the main challenge in a typical unsupervised learning scenario: without knowing about any “true” groups, the model has to learn if the population naturally contains subgroups and how many subgroups, based on the population’s characteristics or features. An underlying assumption is that the set of features that are included in the model are representative of the natural grouping within the population.

We present an unsupervised learning model for identifying patient subgroups characterised by self-reported outcomes. Patients or subjects were clustered based on the similarity of their OKS-P scores, with results from hierarchical and k-means clustering compared. The optimal number of clusters was determined using standard internal evaluation methods and our proposed external evaluation technique. Finally, the characteristics of the optimally identified clusters were examined.

2.3 Cluster Analysis

Cluster analysis methods seek to partition n subjects into k groups or clusters, where similar subjects are placed in the same cluster, and any two clusters are ideally distinct from one another. The similarity of any two subjects in the dataset is represented by the d-dimensional distance (e.g., the Euclidean distance) between them, where d is the number of features included in the model.
The choice of clustering method depends on the nature of the clustering task and the distribution and type of data (e.g., continuous or categorical). It is good practice to use more than one method and compare the resulting solutions.

2.3.1 Hierarchical Clustering

A multi-level hierarchical tree can be created by either repetitively merging subjects into clusters (agglomerative clustering) or repetitively splitting clusters (divisive clustering). As divisive clustering can be computationally more expensive, we used agglomerative clustering.

Each subject is initially considered to be a cluster, and the closest clusters are merged. Clusters are continually merged based on their similarity, until either a pre-specified number of clusters, \( k \), has been reached, or all of the subjects have been merged into one cluster.

Similarity between two clusters can be assessed in different ways, e.g. by considering the minimum (often referred to as “single” link) or maximum (“complete” link) distance between points in two candidate clusters (“average” link). Alternatively it may be assessed using the average distance between points in two clusters. We will use the “Ward” measure which merges two clusters such that the total within cluster variance is minimised, and is appropriate for use with Euclidean distance.

2.3.1.1 Handling Ties

Let the \( i \)th subject be represented in feature space by \( x_i \), where \( i = 1:n \). The \( d \)-dimensional distance between two subjects \( x_{i_1} \) and \( x_{i_2} \) is a function of their location in \( d \)-dimensional feature space, given by

\[
D(x_{i_1}, x_{i_2}) = \sum_{j=1}^{d}(x_{i_1j} - x_{i_2j})^2,
\]

where \( j = 1:d \).

The distance \( D(x_{i_1}, x_{i_2}) \) between two subjects remains the same, even if the subjects’ order in the dataset changes. Hierarchical clustering should thus produce the same solution regardless of how the subjects are ordered in the dataset.

However this non-dependency on ordering may change in case of ties. Pairs of subjects are referred to as being “tied” when they are equidistant in feature space, illustrated for two dimensions in Figure 1. Which of the tied pairs is merged first is an arbitrary decision. The most common approach is to select the pair that occurs first in the dataset, which makes the algorithm order-dependent.

As each OKS-P question is a categorical variable (i.e., each question takes one of five discrete values from: 0, 1, 2, 3, and 4), distance-based ties are expected in the 7-dimensional feature space that represents the 7 OKS-P questions.

Although some alternatives to handling ties have been suggested (King, 1967), they have been designed for data that have both continuous and categorical variables. They are not suitable for handling ties when all of the variables are categorical, as in this case. In practice, the algorithm’s dependency on ties can be dealt with by repeating the algorithm after randomly reordering the dataset and averaging over the resulting solutions.

2.3.2 K-Means Clustering

In \( k \)-means clustering, we pre-specify the final number of clusters, \( k \). Clusters are initialised by assigning \( k \) randomly selected points in the \( d \)-dimensional space to be cluster centroids. For each subject, the subject-to-centroid distance is computed, and the subject is allocated to the closest centroid. The cluster centroids are re-calculated based on the allocations. Subjects are re-assigned to the closest centroids until the location of the cluster centroids stops changing.

The clustering solution depends on cluster initialisation. A poor choice of initial cluster centroids can result in a local minima trap, which is a well-known limitation of \( k \)-means clustering. As the cluster centroids are initialised at random, the algorithm should be repeated with random initialisation and the results combined.

2.4 Cluster Evaluation

As “true” groups are not known, evaluating a clustering solution can be notoriously challenging.

2.4.1 Internal Evaluation

Internal evaluation techniques determine how well
the data fit within the candidate \( k \) clusters, by assessing how well a clustering solution minimises homogeneity within a cluster and maximises separation between clusters. Many criteria have been developed to achieve these aims. The simplest is based on the variance or scatter within a cluster, called the within-cluster sum of squares (WCSS):
\[
W_{\text{CSS}} = \sum_{k=1}^{K} \sum_{i \in S_k} \sum_{j=1}^{d} (x_{ij} - \bar{x}_k)^2,
\]
where \( S_k \) is the set of subjects in the \( k \)th cluster, \( \bar{x}_k \) is the cluster mean, and \( k \) is the candidate number of clusters, \( k = 1:K \). \( K \) is the maximum number candidate clusters considered.

By design, \( k \)-means clustering seeks to minimise the WCSS. Other commonly used objective criteria include the Silhouette, Gap, and Calinski-Harabasz (CH), and are well-described in literature. The number of clusters for which a given criterion is met is considered to be the optimal number of clusters, \( \hat{k} \).

### 2.4.2 External Evaluation

Internal evaluation criteria sometimes fail to yield a clear choice of \( \hat{k} \). We can then use an independent variable to externally validate the clustering solution. This independent variable must be associated in some way with the features included in the clustering model, but must not be a feature used in the model. As the “true” label is not known, this independent variable can at best be thought of as a validation variable, and not a label.

Both internal and external evaluation methods are useful for developing an understanding of a clustering algorithm’s performance and the grouping behaviour present in the data. However, as there is no single, well-accepted criterion, choosing a \( \hat{k} \) that most suitably characterises any naturally existing clusters within the data is ultimately a subjective decision (Friedman et al., 2001). We chose to use both internal and external evaluation.

### 2.4.3 Our Approach

Hierarchical and \( k \)-means clustering solutions were internally validated using the gap, silhouette, and CH criteria, and externally evaluated using the OKS-PS score. As explained in section 1.3, the OKS-PS is a function of the features included in the model, where for subject \( i \),
\[
\text{OKS-PS}(i) = \sum_{j=1}^{d} (x_{ij} - \bar{x}_{ij}).
\]
The underlying notion here is that the optimal clustering solution will lead to the best separation between the OKS-PS distributions belonging to subjects in the \( k \) subgroups. In particular, the OKS-PS distribution for the poor-outcomes cluster should be distinct from the OKS-PS distributions for the other clusters. The poor-outcomes cluster is the group of patients with the worst or lowest OKS-P scores and hence the lowest OKS-PS scores. These patients are expected to have the most pain.

We defined a heuristic criterion for evaluating results using the OKS-PS: the optimal clustering solution is the solution that results in the greatest distinction, or least overlap, between the poor-outcomes cluster and the other clusters.

#### 2.4.3.1 Estimating Overlap

We used two approaches to estimate the similarity between OKS-PS distributions. The degree of overlap between two distributions was estimated using the Kullback-Leibler (KL) divergence metric (a measure of the joint entropy or common information contained in two distributions, \( p(x) \) and \( q(x) \)). \( KL(p||q) \) must be non-negative and is given by
\[
KL(p||q) = \int r(x) \ln \frac{p(x)}{q(x)},
\]
where \( KL(p||q) = 0 \), if \( p(x) = q(x) \).

Ideally, for the solution corresponding to \( \hat{k} \), the overlap between the OKS-PS distributions of the poor-outcomes cluster and the other clusters would be minimised and the KL divergence would be maximised, i.e., \( KL_{ik} \rightarrow \infty \).

We considered both the average \( KL \) between the OKS-PS distributions of the poor-outcomes cluster and all other clusters, and the smallest \( KL \), i.e. the \( KL \) between the OKS-PS distributions of the poor-outcomes cluster and the cluster most similar to it.

The measure \( \rho \) was defined to be the proportion of subjects from another cluster whose OKS-PS was within the range of the OKS-PS values for the poor-outcomes cluster. Ideally, there would be no overlap between the two distributions, and this proportion would be 0, i.e., \( \rho_{ik} \rightarrow 0 \).

#### 2.4.3.2 Error Search Method

The search for \( \hat{k} \) can be conducted using different rules. For a given evaluation criterion, we can compute the error \( \varepsilon \) and search for the global minimum error (method A): \( \min_{k} (\varepsilon_k + 1\text{sd}(\varepsilon_k)) \).

Alternatively, we can search for the greatest change in error (method B): \( \max_{k} (\Delta(\varepsilon_k)) \), where \( \Delta(\varepsilon_k) = \varepsilon_k - \varepsilon_{k-1} \), for \( k = 1:K \).

As with the evaluation criteria, the choice of search method is arbitrary. We show results using both methods.


3 RESULTS

Figure 2 shows the WCSS using k-means and hierarchical clustering. For both methods, WCSS was lowest at \( k = 1 \), rose sharply at \( k = 2 \), then decreased exponentially as the number of clusters increased. As there was no distinct drop or “elbow” point, WCSS has limited use as an evaluation criterion here.

There is no theoretical upper limit on candidate \( k \). However, the clustering solution is seeking an optimal number of clusters within patients according to pain groups, and the OKS-PCS has a minimum value of 0 and a maximum value of 28. We therefore applied a limit of \( K = 28 \). Internal and external evaluation of the hierarchical and k-means clustering algorithms was conducted to derive \( k \) clusters, where \( k = 2:28 \). Distances were measured using Euclidean distance measure.

3.1 Internal Evaluation

For a dataset of size \( n \), internal evaluation involves a calculation of size \( n \times n \times k \). Internal evaluation therefore cannot be directly applied to a dataset as large as ours. We based the internal evaluation on a random sample of 1,000 subjects from the dataset and repeated the random sampling 100 times. Figure 3 shows the average results over 100 iterations. Higher Gap, Silhouette, and CH values indicate better within-cluster homogeneity and inter-cluster separation. The k-means and hierarchical clustering produced similar solutions using the CH (Figure 3, left plot) and Silhouette (Figure 3, right plot) criteria, but dissimilar solutions using the Gap criterion (Figure 3, centre plot).

3.2 External Evaluation

Figure 4 shows the OKS-PS distributions for each cluster. At \( k = 2 \), the OKS-PS distributions for the two clusters largely overlapped one another. As \( k \) increased, the degree of overlap between the distributions of the resultant clusters decreased. The cluster with a corresponding OKS-PS distribution at the lower end of the scale is the poor-outcomes cluster.

Figure 5 shows that as \( k \) increased, \( \rho \) decreased (left-most plot) and that the average KL between the poor-outcomes cluster and all other clusters increased (i.e., the overlap in their OKS-PS distributions decreased) (centre plot). Both these results are intuitive. However, the smallest KL measure (right plot) seems to suggest that the similarity between the poor-outcomes cluster and the most similar cluster increases with \( k \), but beyond that it has limited use in deriving the optimal \( k \).
Figure 5: External evaluation of hierarchical (black) and \( k \)-means (blue) clustering solutions. \( \rho \) is the proportion of subjects from another cluster whose OKS-PS was within the range of the OKS-PS values for the poor-outcomes cluster (left). The average Kullback-Leibler (KL) divergence (centre) refers to the average of the KL divergence between the OKS-PS distribution of the poor-outcomes cluster and the OKS-PS distributions of all other clusters. The smallest KL divergence (right) refers to the smallest KL divergence between the OKS-PS distribution for the poor-outcomes cluster and the OKS-PS distributions of all other clusters.

### 3.3 Optimal Clustering Solution

Figure 6 shows the optimal clustering solutions from Figures 3 and 4, using the two error search methods described in section 2.4.3.2. When the global minimum error (method A) was used, the different criteria suggested a wide range of \( k \), from \( k = 2 \) to \( k = 28 \), suggesting that this may be not be the appropriate search criteria here. When the greatest change in error (method B) was used, most criteria suggested \( k = 3 \), with the lowest suggested \( k = 2 \) and the highest \( k = 4 \). As 10 out of 12 methods agreed on \( k = 3 \), it appears that the subjects in our dataset can be optimally separated into three groups.

Figure 7 shows the distribution of features in the clusters according to \( k = 2 \), \( k = 3 \), and \( k = 4 \), obtained using \( k \)-means clustering. At \( k = 2 \), one cluster (containing 67.5% of the patients) represented patients with an average OKS-PS score \( \geq 3 \) for all seven questions, and the other cluster represented (32.5%) patients who reported \( \leq 2 \) for most questions. At \( k = 3 \), the three clusters represented patients who reported average OKS-PS score \( \geq 4 \), \( 2 < \text{OKS-PS score} \leq 4 \), and OKS-PS score \( \leq 2 \). At \( k = 4 \), the OKS-PS range for the poor-outcomes cluster (OKS-PS score \( \leq 2 \)) did not change, suggesting that \( k = 4 \) is sufficient to obtain a “stable” description of this poor-outcomes cluster, and also that for \( k \geq 4 \), the poor-outcomes cluster summary OKS-PS score \( \leq 14 \).

The clusters obtained using hierarchical clustering appear similar to those obtained using \( k \)-means (Figure 8). Here it may be seen that the poor-outcomes cluster has the same range (OKS-PS score \( \leq 2 \)) and number of patients (\( n = 21,772 \)) at \( k = 2 \), \( k = 3 \), and \( k = 4 \), suggesting that the poor-outcomes cluster is indeed distinct.

Finally it may be seen that the poor outcomes cluster obtained using \( k \)-means clustering contains 15.6% and 14.4% of all patients at \( k = 3 \) and \( k = 4 \), respectively, and 17.3% using hierarchical clustering (at \( k = 2 \), \( k = 3 \), and \( k = 4 \)) which agrees with literature on prevalence of poor-outcomes after knee replacement surgery as being up to 20% (Beswick et al., 2012).
DISCUSSION

Evaluating a cluster analysis solution is challenging, as the optimal number of clusters is not known a-priori. Objective evaluation criteria may be appropriate for some algorithms and applications, but not for others. This limitation of internal evaluation was demonstrated in Figure 3 (centre plot) – while the hierarchical clustering solution suggested a decrease in the Gap criteria with an increase in k, the k-means algorithm produced an increase in the same with increasing k. Consequently, the global minimum method for error minimisation (method A) suggested some extremely high values as the optimal k (Figure 6) including values as high as $\hat{k} = 21$, and $\hat{k} = 25$, which seem clinically implausible, suggesting that the gap criteria is perhaps not an appropriate evaluation criteria for use in combination with k-means clustering for our application.

We evaluated solutions using both internal and external evaluation approaches, and assessed results in view of the context, rejecting clinically implausible solutions. The choice of clustering algorithm, evaluation criteria, and error minimisation method are all important considerations, and the ideal combination is specific to the application. Hence, as demonstrated in this paper, several approaches should be compared in light of clinical knowledge and context.

The external evaluation criteria devised in this study is rooted in the clinical background that there exists a poor outcomes cluster which is distinct from other patients based on the distribution of their OKS-P. The external evaluation criteria we used were therefore based on the requirement for a clustering solution that optimally separates the poor outcomes cluster from other clusters. Given a different context, other external criteria could be adopted.

The algorithms used in this study assign subjects to a specific cluster. In future work, we intend to propose an extension of these methods to perform a form of “soft” clustering and assign a probability of cluster membership.

5 CONCLUSIONS

We have demonstrated the application of unsupervised learning and associated challenges to a large representative routinely collected healthcare dataset. Key considerations during cluster analysis such as choice of clustering algorithm and evaluation criteria have been described and the implications of subjective choices have been demonstrated. The model described here has been tailored to the UK NHS PROMs database. However, it is scalable and may be extended to other applications of learning in the absence of labels or for detecting patterns and groupings in large datasets, within healthcare and beyond.
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