## Uncertainty Quantification in Prospective and Predictive Patient Specific Cardiac Models

Richard Wilkinson, Sam Coveney, Jeremy Oakley, Richard Clayton, Cesare Corrado, Caroline Roney, Orod Razeghi, Steven Niederer

University of Sheffield Kings College London

EPSRC<br>Engineering and Physical Sciences<br>Research Council

## Project overview

## Atrial fibrillation



Atrial fibrillation（AF）－rapid and uncoordinated electrical activation （arrhythmia）leading to poor mechanical function．

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## Atrial fibrillation



Atrial fibrillation（AF）－rapid and uncoordinated electrical activation （arrhythmia）leading to poor mechanical function．
－Affects around 610,000 people in UK．
－Catheter ablation removes／isolates pathological tissue that sustain／initiate AF．
－ $40 \%$ of patients subsequently experience atrial tachycardia（AT）．

## Project overview II

## Patient Specific Cardiac Models

Aim: predict whether an AF patient will develop AT following ablation, infer the reentry pathways, and then guide the surgical ablation to treat for both in a single procedure.

Population prior knowledge


But how confident are we in our prediction

## Project overview III

To infer reentry pathways we

- use a complex simulator (encoding scientific knowledge) to see whether AT can be maintained
This requires
- Left atrium geometry, spatially distributed tissue properties, fibre directions, etc for the individual patient
all of which are unknown.


## Project overview III

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This requires
- Left atrium geometry, spatially distributed tissue properties, fibre directions, etc for the individual patient
all of which are unknown.


## Workflow:

- MRI to build patient specific left atrium mesh, identify fibrosis.
- Electrophysiology study to learn electrical activation map, conduction velocities
- Interpolate to entire LA, allowing conduction velocity and restitution curves to be calculated
- Use these to inform the heterogeneity in our prior distribution of the tissue properties
- Build an emulator of the simulator
- Find our posterior distribution over tissue parameters etc
- Predict AT pathways, make clinical recommendations


## Uncertainty quantification

Project aim is characterize and combine the uncertainties to make decisions that take our lack of knowledge into account．
－Noisy data，recorded at a small number of sparse，uncertain locations
－Large number of unknown parameters
－Complex simulator（limited computational resource）
－Misspecification／discrepancy

## Uncertainty quantification

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- Noisy data, recorded at a small number of sparse, uncertain locations
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- Complex simulator (limited computational resource)
- Misspecification/discrepancy

$$
\mathbb{P}(E \text { vent } \mid \text { Data })=\int \mathbb{P}(E \mid \theta, x, f) \pi(\theta, x, f \mid D) d \theta d x d f
$$

where

$$
\pi(\theta, x, f \mid D) \propto \pi(D \mid \theta, x, f) \pi(\theta) \pi(x) \pi(f)
$$

We need to characterize variability at the

- population level $\pi(\theta), \pi(x)$ etc
- individual level $\pi(\theta, x, f, \ldots \mid D)$ - may need to be done online
- and the physics/simulator $\pi(D \mid \theta, x, f)$


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Pragmatic approach necessary.

## Problem 1: Uncertain shape - Cesare Corrado



Measure shape $x_{o b s} \in \mathbb{R}^{D}$ where $D \sim 10^{5}$

$$
x_{o b s}=x_{\text {true }}+e^{\prime} \quad \text { where } \quad e^{\prime} \sim N\left(0, \Sigma^{\prime}\right)
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How can we parsimoniously describe the variation in atrial shapes in the populations $x_{\text {true }}^{1}, \ldots, x_{\text {true }}^{n}$ ?

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How can we parsimoniously describe the variation in atrial shapes in the populations $x_{\text {true }}^{1}, \ldots, x_{\text {true }}^{n}$ ?
Working in the standard basis is infeasible

$$
x_{o b s}=\sum_{i} x_{o b s, i} v_{i} \quad \text { where } \quad\left(v_{i}\right)_{j}=\delta_{i j}
$$

## Problem 1：Uncertain shape－Cesare Corrado



Aim：change into a basis that allows variation to be described in lower dimension

$$
x_{o b s}=\mu+\sum_{i=1}^{d} \lambda_{i} u_{i}+e \quad \text { where } \quad e \sim N(0, \Sigma)
$$

where $\lambda=\left(\lambda_{1}, \ldots, \lambda_{d}\right)^{\top}$ is the new coordinate describing variation in $\mathbb{R}^{d}$ （where $d \ll D$ ）for the orthonormal basis $\left\{u_{1}, \ldots, u_{d}\right\}$ ．

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Determine the reduced basis, error variance $\Sigma$ and prior $\lambda \sim N\left(0, \Sigma_{\lambda}\right)$ from the population. of Andrew McCulloch's talk

Use Bayesian approach to characterize uncertainty about individual anatomy via

$$
\pi\left(\lambda \mid x_{o b s}\right) \propto \pi\left(x_{o b s} \mid \lambda, \hat{\Sigma}\right) \pi(\lambda)
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where now typically $\lambda \in \mathbb{R}^{10}$.

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Aim: characterize the population variability, i.e., $p(x)$ in a lower dimensional space

- PCA basis is optimal
- ie let $U=\left[u_{1}, \ldots, u_{d}\right] \in \mathbb{R}^{D \times d}$ be the first $d$ eigenvectors of $\operatorname{Var}_{p}(x)$. Then $\lambda=U^{\top} x=\left(\left\langle u_{1}, X\right\rangle, \ldots,\left\langle u_{d}, X\right\rangle\right)^{\top}$.
- $u_{i}$ maximizes $u_{i}^{\top} \operatorname{Var}_{p}(x) u_{i}$ s.t. $\left\langle u_{i}, u_{j}\right\rangle=\delta_{i j}$
- Equivalently, $U U^{\top} X$ is the best rank $d$ approximation to $X$ (in the Frobenius norm $\sim L_{2}$ ).

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But for other purposes (eg in supervised problems) PCA can give poor dimension reduction.



Population Mean and shape ( $\lambda$ ) Priors


New Measure


Update Shape ( $\boldsymbol{\lambda}$ ) Posterior Distribution


## Expected value



Case 2

Standard deviation


## Problem 2: Interpolation of LAT - Sam Coveney

Aside: Gaussian processes (GP)
Regression: given data $\left\{x_{i}, y_{i}=f\left(x_{i}\right)\right\}_{i=1}^{n}$ learn $f$.

- $x$ is location on the atrium, $f(x)$ is activation time
- $x$ is a simulator parameter, $f(x)$ a complex simulator prediction.


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GPs can be thought of as probabilistic models of functions.
A GP is a random process indexed by $x \in \mathcal{X}$ say, such that for every finite set of indices, $x_{1}, \ldots, x_{n}$,

$$
\mathbf{f}=\left(f\left(x_{1}\right), \ldots, f\left(x_{n}\right)\right)
$$

has a multivariate Gaussian distribution.
Key choice is the covariance/kernel function $k\left(x, x^{\prime}\right)=\operatorname{Cev}\left(f(x), f\left(\not x^{\prime}\right)\right)$

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- Closed under Bayesian conditioning, i.e., if we observe

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but with updated mean and covariance functions.

- Closed under any linear operation. If $\mathcal{L}$ is a linear operator, then

$$
\mathcal{L} f \sim G P\left(\mathcal{L} m, \mathcal{L} k \mathcal{L}^{\top}\right)
$$

e.g. $\frac{d f}{d x}, \int f(x) d x, A f$ are all GPs. Can also analytically condition on $\mathcal{L} f=0$, e.g. incompressible flow $\nabla \cdot \nabla f=0$

Why use GPs? Answer 2: non-parametric/kernel regression

- Linear regression $y=x^{\top} \beta+\epsilon$ can be written solely in terms of inner products $x^{\top} x$.

$$
\begin{aligned}
\hat{\beta} & =\arg \min \|y-X \beta\|_{2}^{2}+\sigma^{2}\|\beta\|_{2}^{2} \\
& =\left(X^{\top} X+\sigma^{2} I\right) X^{\top} y \\
& =X^{\top}\left(X X^{\top}+\sigma^{2} I\right)^{-1} y \quad \text { (the dual form) }
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\phi(x)^{\top} \phi\left(x^{\prime}\right) \equiv k\left(x, x^{\prime}\right)
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where $k: \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$ is a semi-positive definite function.

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where $k: \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{R}$ is a semi-positive definite function.
Kernel trick: lift $x$ into infinite dimensional feature space by replacing inner products $x^{\top} x^{\prime}$ by $k\left(x, x^{\prime}\right)$.
Never evaluate the features, only the $n \times n$ kernel matrix.

$$
\hat{y}^{\prime}=m\left(x^{\prime}\right)=\sum_{i=1}^{n} \alpha_{i} k\left(x, x_{i}\right)
$$

Generally, we don't think about features, we just choose a kernel.

- choice of kernel implicitly chooses features
- model only includes functions that are linear combinations of the features (the RKHS of $k$ )

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Example: If (modulo some detail)

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\phi(x)=\left(e^{-\frac{\left(x-c_{1}\right)^{2}}{2 \lambda^{2}}}, \ldots, e^{-\frac{\left(x-c_{N}\right)^{2}}{2 \lambda^{2}}}\right)
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Although our simulator may not lie in the RKHS defined by $k$, this space is much richer than any parametric regression model (possibly dense in some set of continuous functions)

- more likely to contain an element close to the simulator than any finite class of models


## Local activation time

Red: 'active' cardiac tissue Blue: 'inactive' cardiac tissue


We want to know the time of arrival of the 'electrical wave front' - the Local Activation Time (LAT).

- An electrophysiology (EP) study performed by inserting catheters and electrodes on left atrium surface, to measure electrical activity.


## Interpolation

The LAT map tells us conduction velocities.

- Heterogeneity in the conduction velocity tells us something about heterogeneity in the tissue properties.


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Typically, only able to measure LAT a small number ( $\sim 10$ s) of locations on the atrium.


Idea: Interpolate the LAT map, use this to guide our prior distribution for tissue properties for the simulator How can we interpolate to other locations?

$$
L A T_{\text {obs }}(x)=\operatorname{LAT}_{\text {true }}(x)+\epsilon_{E G M}+\epsilon_{\text {position }}
$$

## GP interpolation

We want to model

$$
\operatorname{LAT}(x) \sim G P\left(m(x), k\left(x, x^{\prime}\right)\right)
$$

but standard approaches won't work on complex atrial manifolds

- Typically covariance is a function of the Euclidean distance between two points i.e. $k\left(x, x^{\prime}\right) \equiv k\left(\left\|x-x^{\prime}\right\|_{2}\right)$,


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We want the interpolation to take into account distance on the manifold travelled by electrical wave.

- Defining a valid positive definite covariance function on the manifold is hard!


## INLA-SPDE approach: Lindgren, Rue, Lindstrom (2011)

Coveney et al. 2019
Instead of a GP formulated in terms of a covariance function, for Matern covariance functions Whittle showed we can represent the GP as a stochastic partial differential equation (SPDE):

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- Allows us to fit GPs using the machinery of finite element methods (allows solution in $O\left(n^{3 / 2}\right)$ instead of $O\left(n^{3}\right)$ ).
- Makes it easy to work on irregular domains.


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$$
\operatorname{LAT}(x)=\sum_{k=1}^{n} w_{k} \psi_{k}(x)
$$

with $w_{k} \sim N\left(0, \tilde{Q}^{-1}\right)$ where $\tilde{Q}$ is sparse. Note

$$
\operatorname{LAT}(\cdot) \sim G P\left(0, Q^{-1}\right)
$$

for some $Q$

## Results - mean



## Results - standard deviation



## S1-S2 interpolation

The electrical restitution curve describes the recovery of action potential duration as a function of the interbeat interval.

- During an EP study the heart is 'paced' at a regular S1 interval.
- Premature interbeats introduced at interval S2
- As the S2 interval shortens the heart tissue will eventually cease to recover in time to activate for both beats



## S1-S2 interpolation

The EP study measures activation time at $\sim 30$ locations and $\sim 10$ S2 intervals. We use INLA-SPDE approach to interpolate LAT at the locations for a given S 2 value.

- allows us to borrow strength from different S2 intervals to improve the interpolation?


## S1-S2 interpolation

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- allows us to borrow strength from different S2 intervals to improve the interpolation?

Simplest way is to add S 2 as an input, and assume an $\operatorname{AR}(1)$ relationship between $\operatorname{LAT}\left(x, S 2_{i+1}\right)$ and $\operatorname{LAT}\left(x, S 2_{i}\right)$

$$
\operatorname{LAT}\left(x, S 2_{i+1}\right) \sim N\left(\rho \operatorname{LAT}\left(x, S 2_{i}\right),\left(1-\rho^{2}\right) Q^{-1}\right)
$$

or more precisely

$$
\operatorname{LAT}(x, S 2) \sim G P\left(0, Q_{S 2}^{-1} \otimes Q^{-1}\right)
$$

Cf Dirk Husmeier's talk with multi-output GPs.

## Results: Cross validation



Opens interesting design questions around data collection protocols

## Random samples



## Random samples



## Random samples



## Random samples



## Random samples



## Random samples



## Random samples



## Random samples



Unfortunately random samples produce unphysical (non-monotonic) patterns...
Not a surprise - the GP isn't a scientific model - it doesn't 'know' it is modelling a wave.....

## Problem 3：Learning tissue parameters from complex simulators－ongoing <br> Incorporating physics

Model cellular electrophysiology using the Mitchell－Schaeffer（MS）ionic model that captures conduction velocity and refractory restitution properties．
－ 5 parameters

## Problem 3: Learning tissue parameters from complex simulators - ongoing

Incorporating physics

Model cellular electrophysiology using the Mitchell-Schaeffer (MS) ionic model that captures conduction velocity and refractory restitution properties.

- 5 parameters

The electrophysiology of the left atrium is simulated $S(\cdot)$ using a monodomain equation in a shell anatomy with local activation given by the MS model, isotropic tissue conductivity, and infarcted, dense fibrotic and ablation regions modelled as non-conducting tissue

- ie 5 parameters at every location $\theta(x)$
- Think of the simulator as a black box $S(\theta)$ where $\theta \in \mathbb{R}^{5 N_{\text {cell }}}$


## Emulation in high dimension

$S$ is expensive to evaluate so we wish to resort to emulation.

- given a training set $\left\{\theta_{i}, y_{i}=S\left(\theta_{i}\right)\right\}_{i=1}^{n}$ we want to learn a statistical representation of the mapping $S: \theta \rightarrow y$.


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$\theta$ is high dimensional, we must reduce dimension to predict well
- hard/impossible to learn a non-linear function in high dim space (all points are far apart)
We need to find a representation $\lambda$ of $\theta$ that allows us to build emulator $\tilde{S}: \lambda \rightarrow y$ st

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\tilde{S}(\lambda) \approx S(\theta)
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eg with $\tilde{S} \sim G P$.
Conflicting pressures... The representation needs to be

- sufficiently detailed to allow us to answer the question about reentry waves (so can't be too low dim)
- low enough dimension to allow GP emulation to be done.


## Options

- Given a prior distribution $p(\theta)$ we could repeat the PCA trick and use a truncated Karhunen-Loeve expansion

$$
\theta(x) \approx \sum_{j=1}^{d} \lambda_{j} \phi_{j}(x)
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where $\phi_{j}$ are the eigenfunctions of the linear operator associated with the covariance function of $p(x)$.

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- Instead, we will use

$$
\theta(x)=\lambda_{L A T} L A T(x)+\lambda_{F i b} F i b(x)+\sum_{j=1}^{d^{\prime}} \lambda_{j} \phi_{j}^{\prime}(x)
$$

where $\phi_{j}^{\prime}$ are a Karhunen-Loeve basis orthogonal to the handpicked basis vectors $\operatorname{LAT}(x)$ and $\operatorname{Fib}(x)$. Hope that the spatial heterogeneity in $\theta$ will be similar to the spatial heterogeneity in LAT and Fibrosis estimates.

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\theta(x)=\lambda_{L A T} L A T(x)+\lambda_{F i b} F i b(x)+\sum_{j=1}^{d^{\prime}} \lambda_{j} \phi_{j}^{\prime}(x)
$$

where $\phi_{j}^{\prime}$ are a Karhunen-Loeve basis orthogonal to the handpicked basis vectors $\operatorname{LAT}(x)$ and $\operatorname{Fib}(x)$. Hope that the spatial heterogeneity in $\theta$ will be similar to the spatial heterogeneity in LAT and Fibrosis estimates.
We then seek to solve the inverse problem for $\lambda$ and thus $\theta$.

## Technical aside：PCA with two datasets

## with Howard Elman

We want to solve the following optimization problem：

$$
\max _{x} x^{\top} A x \text { subject to } x^{\top} x=1 \text { and } B^{\top} x=0
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where $A$ is an $n \times n$ positive definite matrix．$B$ here is a set of orthonormal basis vectors（an incomplete basis）for $\mathbb{R}^{n}$ ，i．e．$B$ is $n \times p$ ． This is a non－convex problem with quadratic constraint．

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## Solution:

The condition $B^{\top} x=0$ is equivalent to $x \in \operatorname{null}\left(B^{\top}\right):=Z$ i.e., $x$ lies in the null space of $B$. We then have that

$$
\mathbb{R}^{n}=Z \oplus Z^{\perp}=Z \oplus B
$$

Thus $x=Z w$ for some $w$, and so the problem becomes

$$
\max _{w} w^{\top} Z^{\top} A Z w \text { subject to } w^{\top} Z^{\top} Z w=w^{\top} w=1
$$

This is the original eigenvalue problem $\rightarrow$ solve with the SVD! l.e., if $A=X^{\top} X$, then we do the SVD of $X Z$.

## Supervised dimension reduction

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More generally, we would like a supervised dimension reduction approach to find a reduced space that targets both

- Regression problem
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Currently looking into sufficient dimension reduction: find $B$ so that

$$
y \Perp \theta \mid B \theta
$$

$\exists$ kernel sufficient dimension reduction, kernel CCA, kernel PCA, eg instead of $\theta=\sum\left\langle\theta, u_{i}\right\rangle u_{i}$ use

$$
\theta=\sum\left\langle\phi(\theta), v_{i}\right\rangle_{F} v_{i}
$$

## Conclusions

It is inappropriate to be concerned about mice when there are tigers abroad. George Box

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Where are our tigers?

- Huge number of uncertain quantities. We need to find some regularity in the problem to allow us to reduce dimension sufficiently in order to make inference possible
- Can some uncertainties be ignored?
- Do some uncertainties need more degrees of freedom to be described than others?
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Thank you for listening!

