Using Distributionally Robust Optimization to improve robustness in cancer pathology

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Abstract

Computer vision (CV) approaches applied to digital pathology have informed biological discovery and clinical decision-making. However, batch effects in images represent a major challenge to effective analysis. A CV model trained using Empirical Risk Minimization (ERM) risks learning batch-effects when they may align with the labels and serve as spurious correlates. The standard methods to circumvent learning such confounders include (i) application of image augmentation techniques and (ii) examination of the learning process by evaluating through external validation (e.g., unseen data coming from a comparable dataset collected at another hospital). The latter approach is data-hungry and the former, risks occluding biological signal. Here, we suggest two solutions from the Distributionally Robust Optimization (DRO) families. Our contributions are i) a DRO algorithm using abstention which is a slight variation over existing abstention-based DRO algorithms and ii) a group-DRO method where groups are defined as hospitals from which data are collected. We find that the model trained using abstention-based DRO outperforms a model trained using ERM by 9.9% F1 in identifying tumor vs. normal tissue in lung adenocarcinoma (LUAD) at the expense of coverage. Further, by examining the areas abstained by the model with a pathologist, we find that the model trained using a DRO method is more robust to heterogeneity and artifacts in the tissue. Together, we propose selecting models that are more robust to spurious features for translational discovery and clinical decision support.

1 Introduction

Computer vision (CV) approaches applied to cancer histopathology image data have demonstrated potential for biological discovery, precision diagnostics, and as predictive biomarkers [1–5]. Previous work has shown that models trained on one hospital and tested on another show varying levels of performance [6]. This outcome could potentially result from the model learning spurious correlates in the data, such as batch effects, which are artifacts introduced as a result of the Whole Slide Image (WSI) preparation process, and induce a signal that is readily learnable, but not biologically relevant.

Mitigating batch effects parametrically incurs challenges, as they may arise from different parts of the tissue pre-processing pipeline [7]. Further, large models are likely to learn spurious correlates when trained to near-zero training error [8], resulting in poor test performance in sub-populations of the data, especially those that are under-represented in the training set [9].

This problem is especially exacerbated in the histopathology domain owing to the giga-pixel nature of the images, which warrant the image to be processed in smaller patches whist attributing the label given to the whole gigapixel image to all its patches - a phenomenon called weak labels [10]. A model risks learning spurious correlates on patches that don't present the phenotype given to

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the giga-pixel image it was taken from. Here, we propose circumventing this problem using DRO methods [9, 11, 12] in a histopathology task with clinical relevance.

2 Experimental Setup

2.1 Network Architecture

2.1.1 ERM

We use a pretrained ResNet-50 convolutional neural network (CNN) [13] pre-trained on the ImageNet dataset [14] to train an image classification model, herefore referred to as 'the ERM model'. We used a cross-entropy loss function where the loss is computed and aggregated over all samples of a batch.

2.1.2 group-DRO

We employed a group-DRO method wherein we defined a group to be a hospital from which the WSIs were taken. We trained an algorithm to minimize the loss over the tiles from the worst group, or the worst performing hospital in a batch. We identified the worst performing hospital by the one in the batch with highest mean loss (mean for hospital j calculated as mean loss over all the samples coming from hospital j in a batch). It is possible that not all hospitals are reflected in each batch of the training process and that the worst performing hospital changes from one batch to the next. The reported statistics such as F1, are reported over the whole validation dataset, and not the worst performing group only.

2.1.3 DRO and Abstention

Input: abstention threshold p, forward function f, optimizer g, loss function $\mathcal{L}$
Output: θ, the parameters of the model
Initialize θ;
for $i \leftarrow 1$ **to** n **do**
  $\tilde{y} = f_{\theta_i}(x)$;
  $\tilde{y}' = \{\tilde{y}_i \| \tilde{y}_i < p \vee \tilde{y}_i > 1 - p\}$;
  $l = \mathcal{L}(\tilde{y}, y)$;
  $\theta_{i+1} \leftarrow g(\theta_i, l)$;
end

Algorithm 1: Proposed DRO abstention algorithm

Models were trained using an abstention algorithm (Algorithm 1) whereby we only backpropagated the losses on images for which the predicted softmax scores were greater a threshold p for the predicted class. We first normalized the softmax scores using temperature scaling [15]. We ablated p and measured the coverage (defined by [12] as the number of samples not abstained on) as well as the F1 performance of the model on the samples not abstained on. This approach is aligned with potential clinical support use cases, whereby a model can be allowed to abstain if it is not at least $p\%$ confident that the data are not sampled from the same distribution it has been trained on.

2.2 Lung Adenocarcinoma (LUAD)

We evaluated a DRO method on the task of detecting tumor tissue in LUAD WSIs from the Cancer Genome Atlas (TCGA) ($n = 522$). We trained a binary classifier using slide-level labels to classify tiles into tumor or normal tissue.

LUAD is one of the two major histologic subtypes of Non-Small Cell Lung Cancers (NSCLC). Identification of the tumor in a WSI can help guide pathologic assessment and guide treatment decisions [3, 16, 17]. However, identification of tumor may be confounded by scarring tissue from the effects of smoking on lung tissue, amongst other features.

In one set of experiments, we compared ERM against DRO methods trained on data from one hospital and validated on an external validation set consisting of unseen data coming from a comparable dataset collected at another hospital. We also compared the use of image augmentation via recoloring

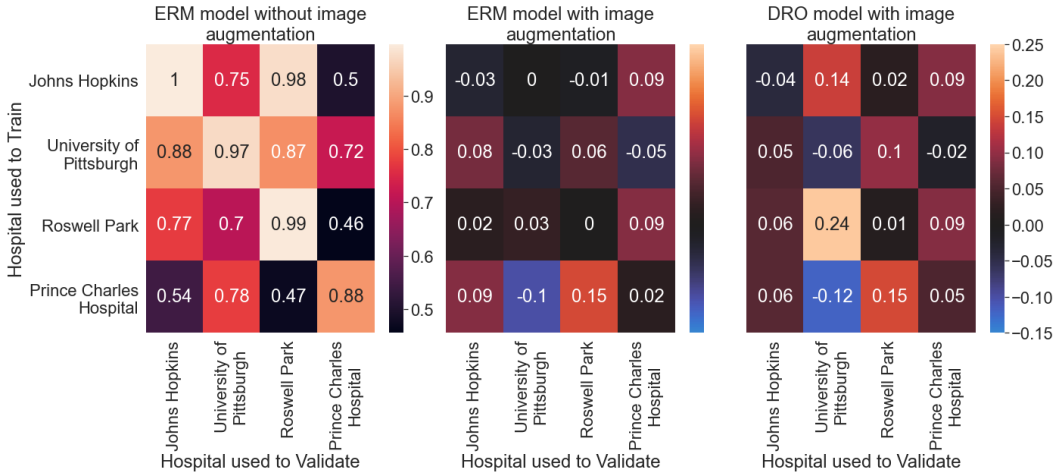

Figure 1: High Amount of heterogeneity in performance depending on which hospital's data are used to train (left). DRO with image augmentation (right) shows improvement over ERM with image augmentation (middle). Middle and right grids shown are differences over grid on the left.

to help reduce the batch effects. In another set of experiments, we combined data from multiple hospitals in our training set and ablated the number of hospitals contributing the external validation dataset to measure the robustness of the ERM and DRO methods.

3 Results

i	ERM	Abstention threshold				gDRO
		0.6	0.7	0.8	0.9	
1	91.1	93.1	96.6	98.4	97.2	92.6
2	88.3	88.6	89.1	93.3	95.2	85.5
3	78.6	77.5	78.9	78.6	82.0	78.7
4	81.1	78.9	80.4	84.0	91.0	82.6
5	72.2	73.4	71.9	76.3	79.7	72.8

i	Abstention threshold			
	0.6	0.7	0.8	0.9
1	.96	.93	.85	.62
2	.95	.87	.79	.54
3	.95	.87	.84	.65
4	.94	.85	.74	.55
5	.96	.90	.84	.60

Table 1: Measuring the performance of ERM, abstention-based DRO and group-DRO (gDRO) models while validating on data combined from from i hospitals; showing macro - F1 (left) and coverage of the abstention models (right).

First, we evaluated models trained on a single source site and validated on either the same or different single source site on a task of LUAD identification. Overall, we found significant heterogeneity in model performance based on the hospital whose data were used to train and validate the model (Figure 1). We also found that image augmentation produced only up to 0.15 improvement in F1, and using our abstention model in addition to image augmentation produced up to 0.24 improvement in F1.

When trained on data from multiple hospitals, we found that the DRO model outperformed a conventional convolutional neural network trained using ERM for the task of detecting tissue with LUAD under all numbers of hospitals held out, at the expense of coverage. (Table 1)

Upon investigation of the tiles that the DRO model with abstention abstained on, we noted that a DRO model abstained on tiles that an ERM model predicted wrongly (Figure 2, top). DRO models could have presented better performance by abstaining from learning potentially conflicting features, since these tiles might present contradictory features to their ground truth label. Further, the ERM methods wrongly predicted regions of a WSI that were confirmed by a pathologist as non-tumorous, even at higher confidences (Figure 2, bottom)). On the other hand the abstention method abstained on these tiles. Also, DRO models trained at high confidence thresholds abstained from making predictions

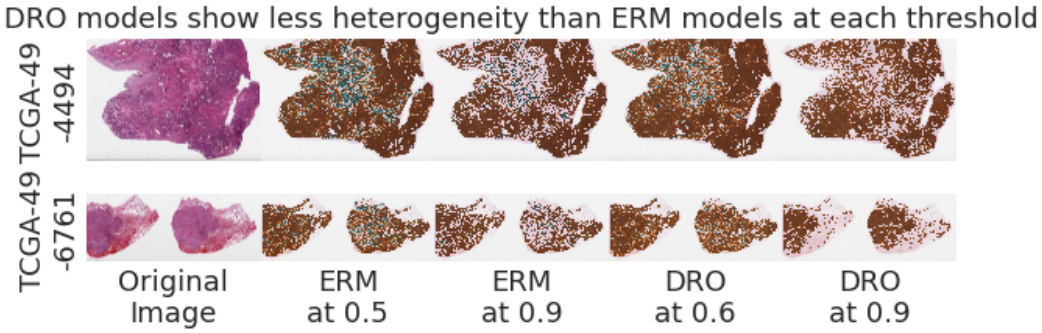

Figure 2: Showing methods thresholded at various confidences. First row: DRO models with higher confidence thresholds abstain on tiles that an ERM model predicts as normal tissue (blue) in a slide labeled as tumorous, thus avoiding learning contradictory features. Second row: ERM methods call non-tumor region on the right hand side of the tissue as tumor, even at high confidence thresholds, whereas DRO methods abstain on these tiles where the tissue does not bear tumor.

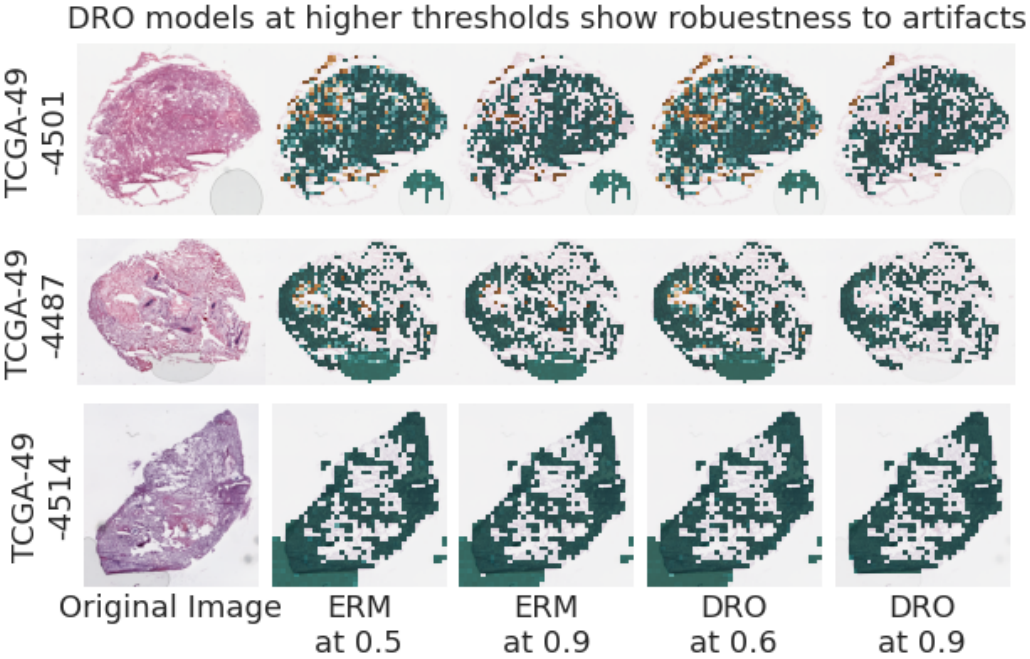

Figure 3: Showing methods thresholded at various confidences. ERM methods predict bubble artifacts as healthy surrounding tissue. DRO methods at higher confidence thresholds abstain from making predictions on artifacts.

on regions of the WSI covered by slide-preparation artifacts, such as air bubbles (Figure 3). By its abstention from artifacts, the abstention method is less likely to learn spurious correlates.

4 Conclusion

Here, we evaluated the impact of batch effects and developed approaches to mitigate these fundamental challenges to digital pathology. We suggested potential causes of heterogeneity in model performance that can impact downstream analyses and proposed models that are robust to the distributional shifts between training and held-out test sets. Prospectively, consideration of batch effects in CV histopathology analysis will guide successful biological investigations.

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A Appendix

A.1 Measurement details of task training on one hospital and validating on another

In one set of experiments done on TCGA-LUAD, we trained the model on data taken from one hospital and validated it on data taken from another, to mimic a real-world setting where data is private and cannot be shared between institutions. In a resource scarce setting, a model trained on one hospital, cannot be re-trained on data from another. In order to study the effect of the preprocessing steps employed by a singular hospital, we were limited in our analysis to data from hospitals that have both tumor samples and surrounding normal tissue. In this set of experiments, we only performed three cross validation trials, owing to resource limitations.

A.2 Training details

We train our models to minimize error and stop training if the error does not improve on the validation set over five consecutive measurements [18]. The validation performance was measured four times per epoch. We used image augmentation via jittering the RGB pixel values in the RGB space to prevent overfitting to the color distribution by inducing random changes in the brightness, saturation, and other properties of an image, also known as color jitter [19]. We used a random-crop size of 224 pixels within the 512 pixel patch during our training process as a method to prevent overfitting. We performed 5-fold cross validation on all of our experiments. However, each fold of the cross-validation was not forced to be non-overlapping, owing to data availablility constraints.

Color Jitter We used image augmentation via jittering the RGB pixel values in the RGB space to prevent overfitting to the color distribution by inducing random changes in the brightness, saturation, and other properties of an image, also known as color jitter [19]. To discretize the color jitter, we defined a light version of the color jitter that allowed the brightness to be chosen uniformly at random between [0.875, 1.125], the contrast to be chosen uniformly at random between [0.5, 1.5], the saturation to be chosen uniformly at random between [0.5, 1.5] and the hue to be chosen between [-0.1, 0.1]. We similarly defined a heavy version of the color jitter to be four times proportionally higher. We allowed the brightness to be chosen uniformly at random between [0.5, 1.5], the contrast

to be chosen uniformly at random between [0, 3], the saturation to be chosen uniformly at random between [0, 3] and the hue to be chosen between [-0.4, 0.4]. The limit on the color jitter we could introduce was placed by the hue, which was forced to be between [-0.5, 0.5]. We chose the heavy color jitter to be less than the maximum allowed by the hue, to preserve some of the color signal presented by the tile.