

Bayesian Approaches to Predicting Individual Treatment Effects in Precision Medicine

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Motivation

- Not all participants will react equally to an intervention
- Characterizing this heterogeneity in intervention effects is key to improving patients outcomes

Goal

To assess the performance of Bayesian inference across diverse data conditions, with an emphasis on their capacity to handle heterogeneity, non-linearity, and high-dimensionality in the estimation of individual treatment effects.

The predicted individual treatment effects (PITE) framework

- PITE estimates individual treatment effects.
- PITE consists of the difference between experimental(E) and control (C) **prediction** for each individual (Jaki et al. 2024).

$$\text{PITE}_i = f_E(X_i) - f_C(X_i), \quad f(\cdot) \text{ is a predictor}$$

! Challenge

- PITE is unobserved.
- The best method to estimate the PITE is not necessarily the best fitted model.

Bayesian approaches

Dimensionality

Bayesian Ridge Regression (“bridge”), Spike and Slab Regression (“spikeslab”), The Bayesian Lasso (“blasso”).

Complex outcomes

Bayesian Generalized Linear Model (“bayesglm”), Bayesian Regularized Neural Networks (“brnn”).

Tree Regression

Bayesian Additive Regression Trees (“bartMachine”) (Lamont et al. 2016)

Regressions approaches applied

	Heterogeneity	Linear	Non_Linear	Overfitting	Regularization	Tree_Regression
The lasso (lasso)						
The Bayesian Lasso (blasso)						
Spike and Slab Regression (spikeslab)						
Ridge (ridge)						
Random Forest (rf)						
Quantile Random Forest (qrf)						
Projection Pursuit Regression (ppr)						
Principal Component Analysis (pcr)						
Polynomial Kernel Regularized Least Squares (krlsPoly)						
Penalized Linear Regression (penalized)						
Partial Least Square (pls)						
Non-Negative Least Squares (nnls)						
lm with leapBackward (leapBackward)						
lm with Forward (leapForward)						
lm Stepwise (leapSeq)						
Linear Regression with Stepwise Selection (lmStepAIC)						
Linear Regression (lm)						
GLM with Stepwise Feature Selection (glmStepAIC)						
Generalized Linear Model (glm)						
Elasticnet (enet)						
Cubist (cubist)						
CART (rpart2)						
Boosted Tree-shrinkage (bstTree)						
Boosted Tree-Boost number (blackboost)						
Boosted Linear Model (BstLm)						
Boosted Generalized Linear Model (glmboost)						
Bayesian Ridge Regression Model Averaged (blassoAveraged)						
Bayesian Ridge Regression (bridge)						
Bayesian Regularized Neural Networks (brnn)						
Bayesian Generalized Linear Model (bayesglm)						
Bayesian Additive Regression Trees (bartMachine)						

- The risk (% Expected Prediction Squared Error)

$$\frac{1}{n} \sum_{i=1}^{i=n} (\text{tPITE}_i - \text{PITE}_i)^2$$

- Sensitivity (Detect PITE direction)

Same Direction_i = 1, if tPITE_i × PITE_i > 0

true tPITE_i and estimate PITE_i.

Data generation mechanism 1

- Sample size $n = 40, 70, 100, 300, 400, \mathbf{500}, \mathbf{1000}, 1200, 1500$ with allocation ratio 1:1 ($n_C = n_T = n/2$).

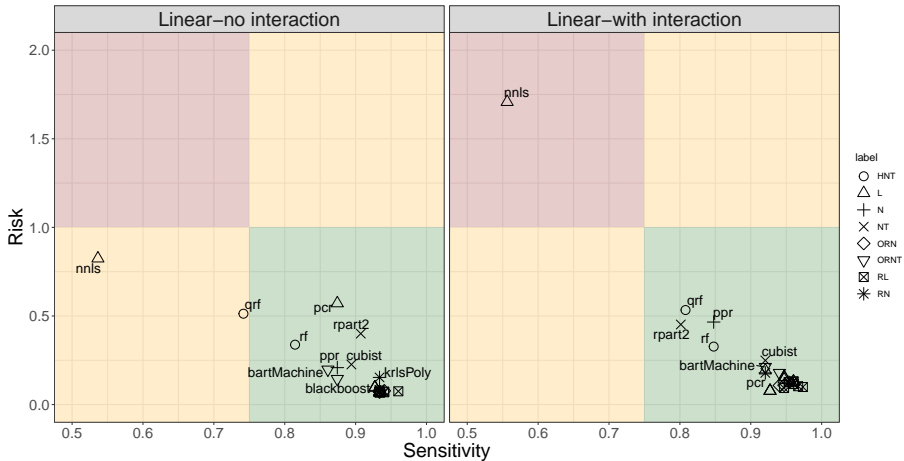
$$y = X\beta + tZ\gamma + \epsilon, \quad \epsilon \sim N(0, 1)$$

- $t \in (0, 1) \Rightarrow$ benefit $Z\gamma$

Leave-one-out cross-validation for validation

- Normal, Linear, Independent
- Normal, Linear, Interactions

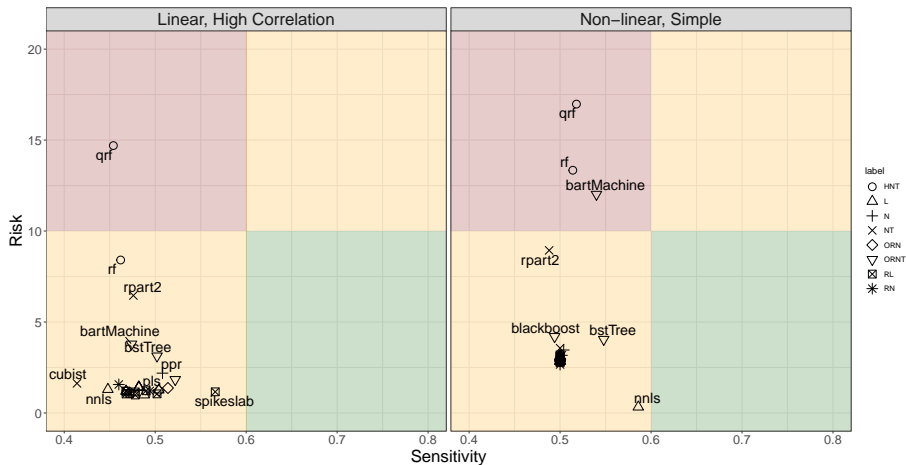
$n = 500$



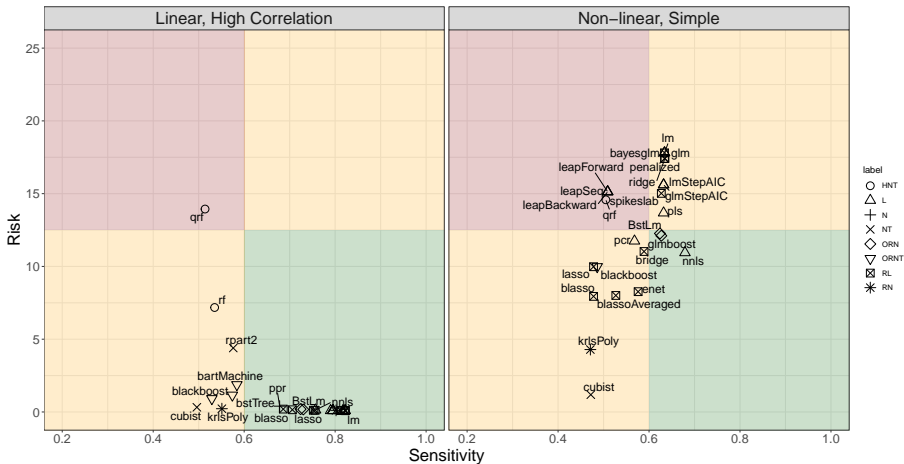
Data generation mechanism 2

- Z Normal, Linear, High correlations (**up to 0.5**)
- Z Normal, Linear, Low correlations (**up to 0.3**)
- $Z \sim U[0.1, 0.5]$, Non-linear. Benefit: $Z_1 \gamma_1 / (Z_2 + \gamma_2)$
- $Z \sim U[0.1, 0.5]$, Non-linear. Benefit: $\frac{\log(Z_1) \gamma_0}{Z_1^{\gamma_2 - \gamma_3} \sqrt{Z_2 + 2}}$

$n = 500$



$n = 1000$



Conclusions

- This work evidences potential approaches for different contexts.
- An analyst should know what characteristics their dataset presents.
- For each situation sensitivity varies little for different methods.
- Risk is more variable.
- Some methods benefit more from smaller sample size.
- Leave complex methods for large sample size.

References

- Jaki, Thomas, Chi Chang, Alena Kuhlemeier, and M. Lee Van Horn. 2024. "Predicting Individual Treatment Effects: Challenges and Opportunities for Machine Learning and Artificial Intelligence." KI - Künstliche Intelligenz, January. <https://doi.org/10.1007/s13218-023-00827-4>.
- Lamont, Andrea, Michael D Lyons, Thomas Jaki, Elizabeth Stuart, Daniel J Feaster, Kukatharmini Tharmaratnam, Daniel Oberski, Hemant Ishwaran, Dawn K Wilson, and M Lee Van Horn. 2016. "Identification of Predicted Individual Treatment Effects in Randomized Clinical Trials." Statistical Methods in Medical Research 27 (1): 142–57. <https://doi.org/10.1177/0962280215623981>.

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