



From Data to Digital Phenotypes

Modelling High-Dimensional PROs
and Actigraphy Data in
Decentralized Psychiatric Trials

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Agenda

- Introduction & Challenge
- Hybrid Statistical Framework
- Results & Performance
- Discussion & Conclusion
- Limitations & Future Scope
- References



The Landscape: Decentralized Trials

Moving beyond the clinic: The rapid adoption of remote technologies is creating a new era of “Digital Psychiatry”.



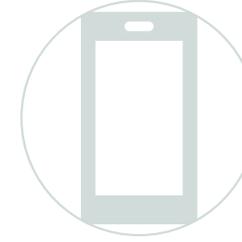
Decentralized Trials

Remote monitoring allowing for real world evidence collection outside traditional setting



Actigraphy

Wearable-derived actigraphy data : Sleep efficiency, circadian rhythm, physical activity, etc..



ePROs

Subjective symptom data: mood, fatigue, concentration, anxiety, insight, etc..

The Analytical Challenge

Decentralized trials using wearable devices and ePROs generate vast amounts of high-dimensional longitudinal data.

Traditional methods struggle with:

Multicollinearity

High correlation between predictors

Time dependency

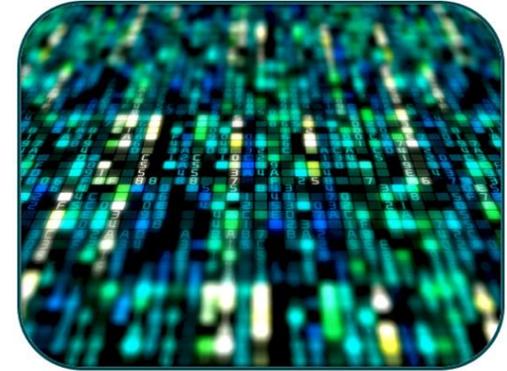
Repeated measures

Sparse features

Small N, large P problem

Heterogeneity

Individual differences in treatment response



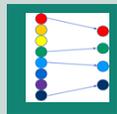
The Solution: Hybrid Framework

We propose a two-stage approach combining variable selection with modelling binary outcome over time



INPUT: High-dimensional Longitudinal Data

PROs (Mood, Anxiety, etc.)
Actigraphy data (Sleep, activity, etc.)



STAGE 1: Adaptive LASSO

Reduces dimensionality
Penalized regression



STAGE 2: Mixed-Effects Logistic Regression Model

Inference (Random intercepts)
Repeated measurements



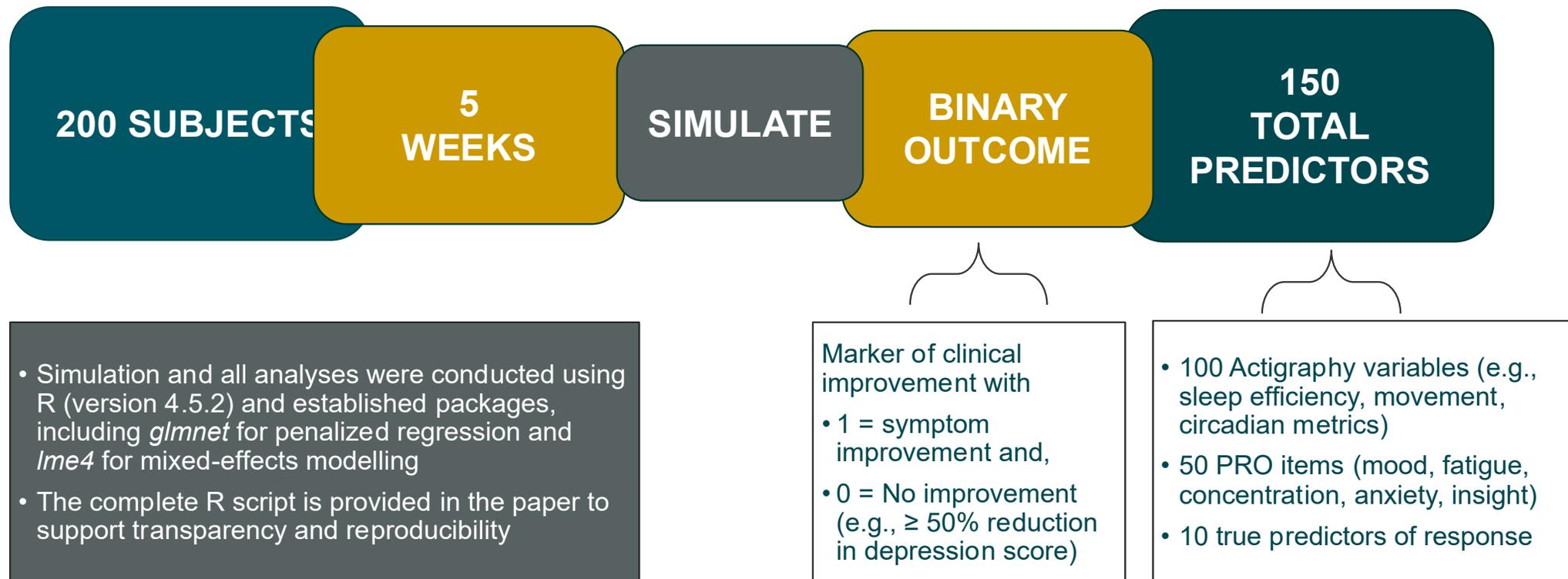
OUTPUT

Interpretable digital phenotypes

Simulation Study Design



To validate the framework, we simulated a realistic decentralized psychiatric trial environment



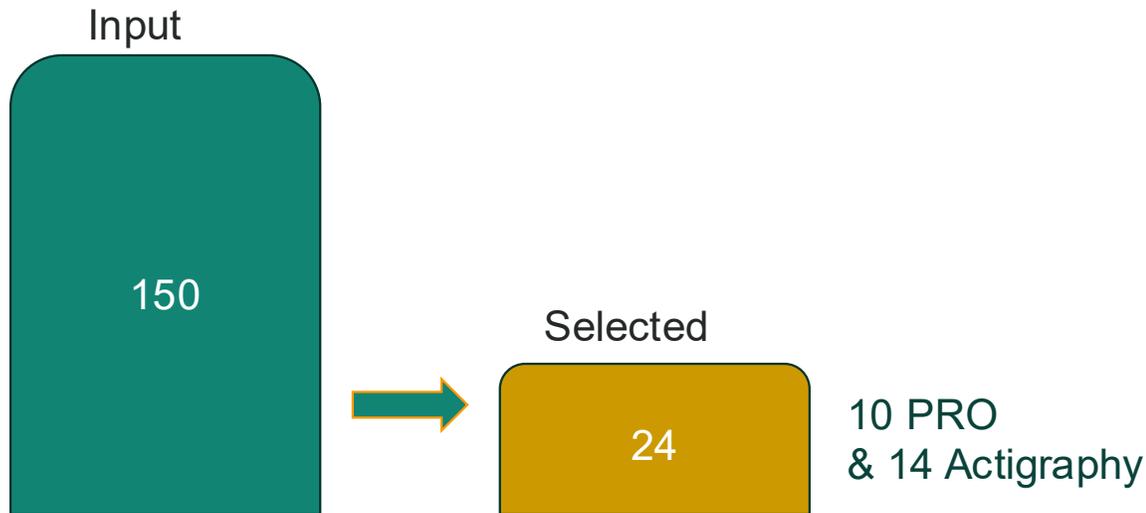
Results: Feature Selection Via Adaptive LASSO

The Adaptive LASSO model :

$$\text{logit}(\text{Pr}(y_{it} = 1)) = x_{it}^T \beta$$

$$\hat{\beta} = \arg \min_{\beta} \left\{ -l(\beta) + \lambda \sum_{j=1}^{p+q} w_j |\beta_j| \right\}$$

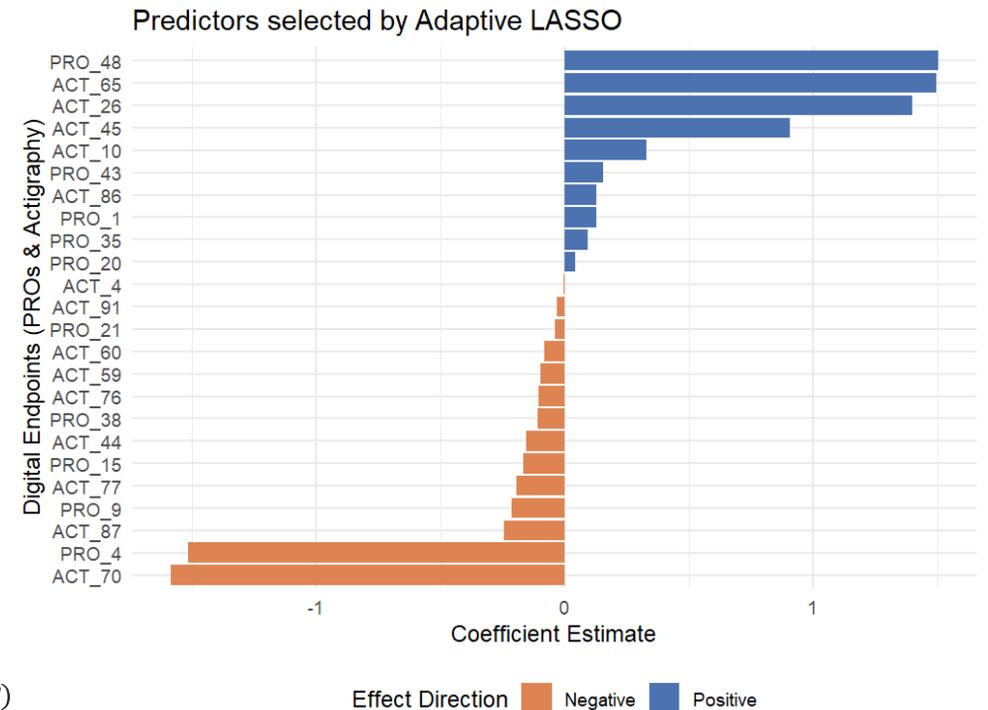
where, $w_j = \frac{1}{|\hat{\beta}_j|^\gamma}$ (Zou, 2006; Li et. al., 2017)



Let: $y_{it} \in \{0, 1\}$: denote a binary clinical improvement indicator variable for subject i at time t ($i = 1, \dots, N; t = 1, \dots, T$)
 x_{it} : denote high-dimensional covariate matrix of size $(p + q)$, concatenating PRO and actigraphy features.

Adaptive LASSO reduced the feature space by 84% with optimal $\lambda = 0.5268$ selected based on 10-fold cross validation

Coefficient plot of adaptive LASSO-selected predictors, with colours indicating direction of association



Results: Mixed-effects Logistic Regression



Selected predictors $z_{it} \subset x_{it}$ are analysed using below model:

$$\text{logit}(\Pr(y_{it} = 1)) = \alpha_i + z_{it}^T \beta$$

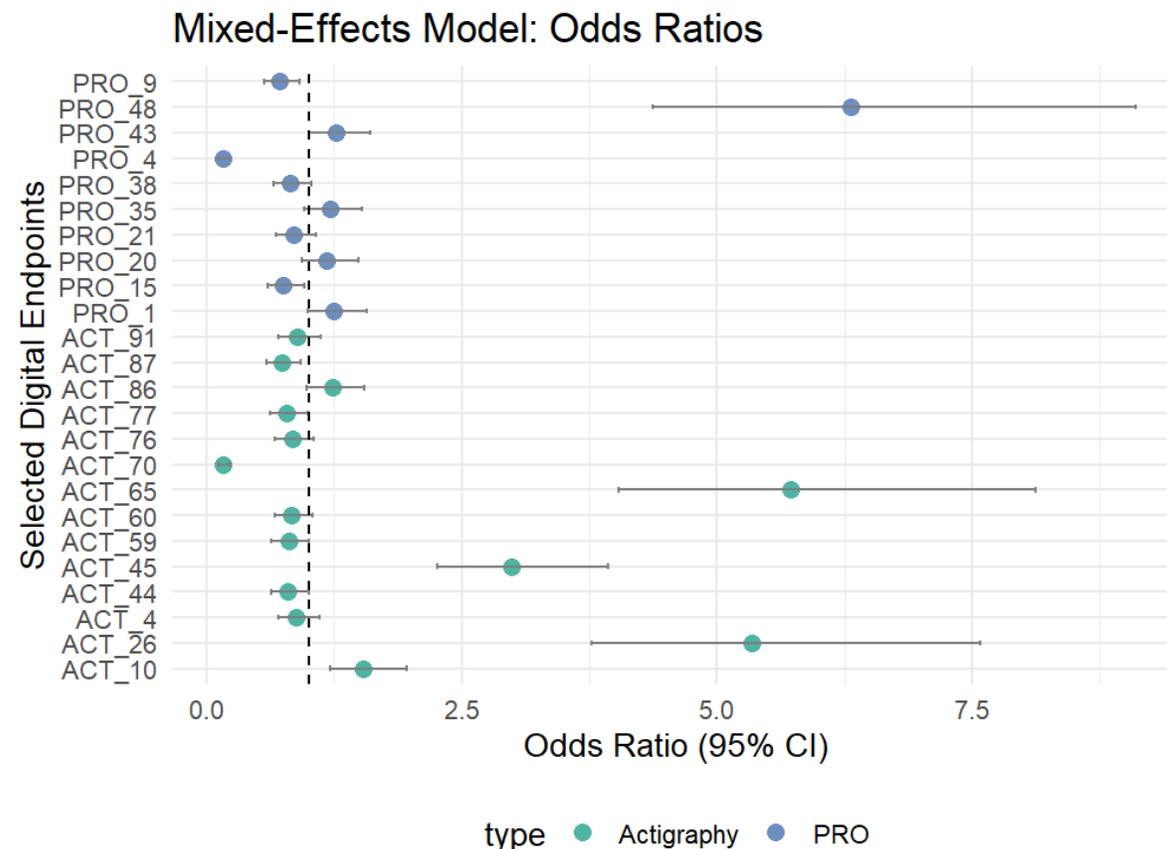
where,

$\alpha_i \sim N(0, \sigma^2)$ are subject-level random effect (Verbeke & Molenberghs, 2000; Fitzmaurice et. al., 2011)



Random intercept captures subject heterogeneity, and selected 10 statistically meaningful predictors (5 PRO & 5 actigraphy) having OR > 1

Forest plot of odds ratios and 95% CIs for fixed effects from mixed-effects logistic regression model



Model Performance: Adaptive LASSO



Area under the curve = 0.9416

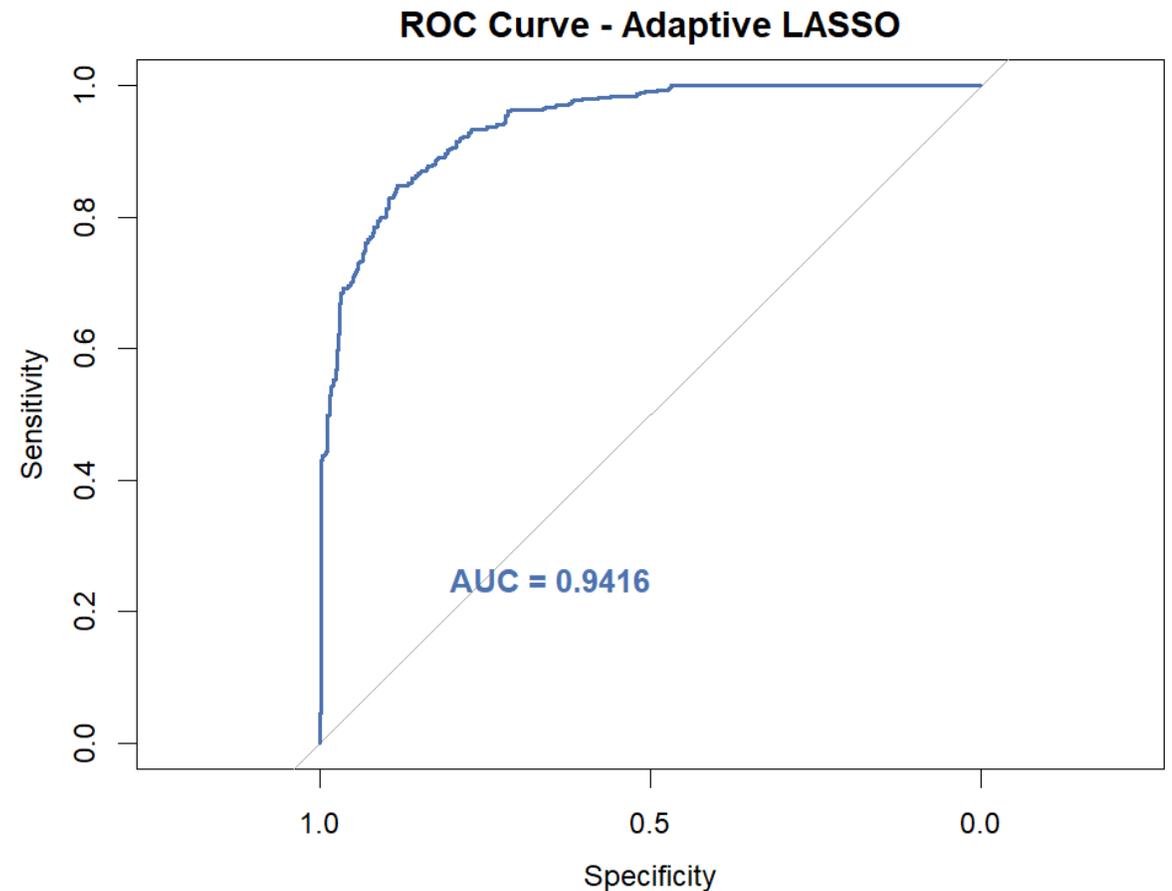
Classification accuracy* = 0.859

MSE = 0.098, RMSE = 0.313

Collectively, these results indicate that the selected predictors collectively retained the predictive signal

* Evaluated at a probability threshold of 0.5

ROC curve illustrating discriminative performance of adaptive LASSO



Model Performance: Mixed-effects Logistic Regression



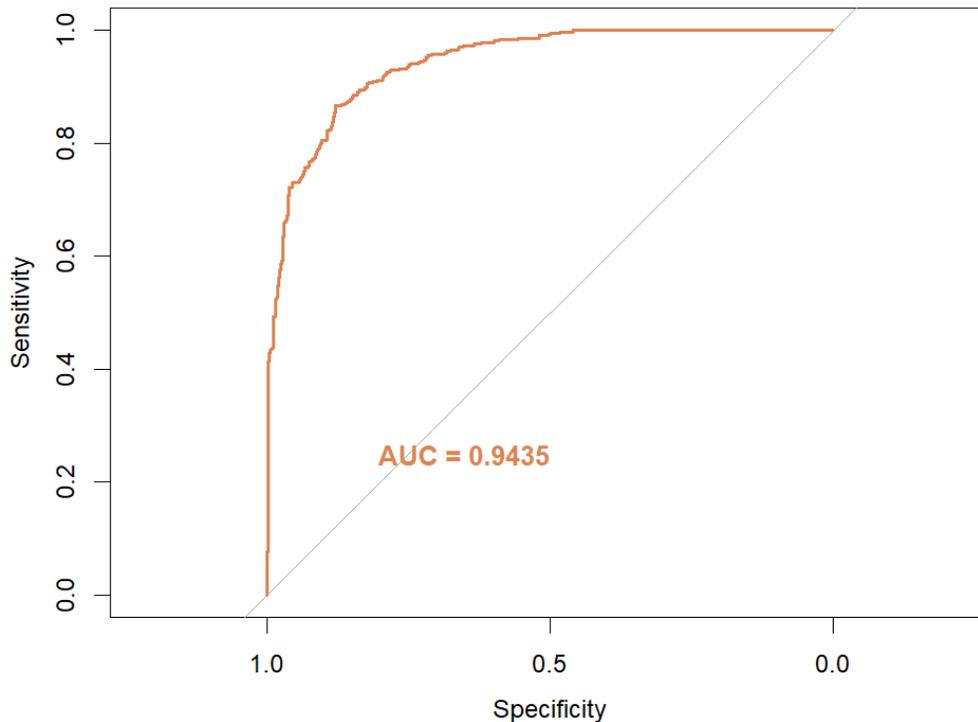
Area under the curve = 0.9435

Classification accuracy* = 0.869

Brier score = 0.0963

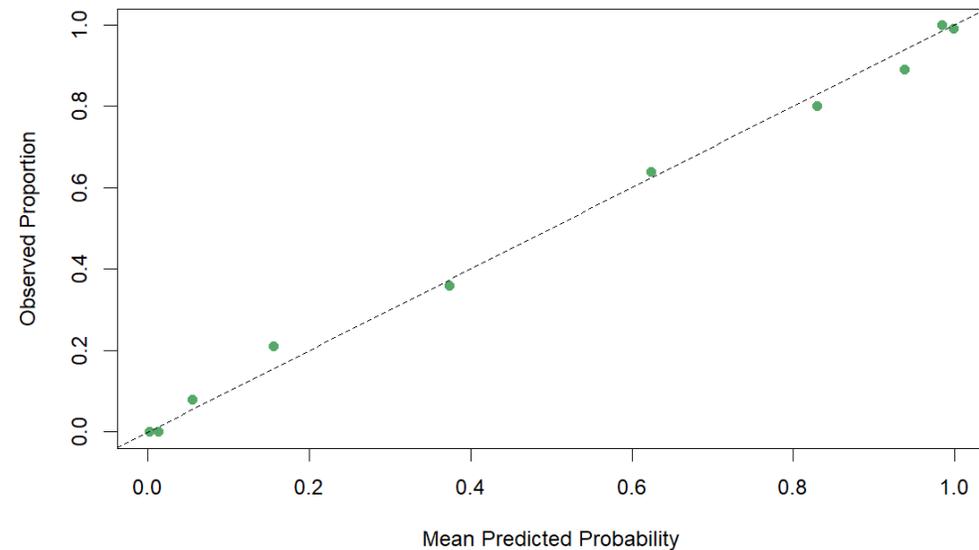
ROC curve illustrating discriminative performance of Mixed-effects logistic model

ROC Curve - Mixed-Effects Logistic Model



Calibration plot comparing predicted probabilities and observed response rates for mixed-effects logistic regression model

Calibration Plot - Mixed-Effects Logistic Model



Collectively, these results demonstrate that the mixed-effects logistic regression model is suitable to perform longitudinal analysis of high dimensional digital and PRO data.

* Evaluated at a probability threshold of 0.5

Discussion & Conclusion



- ✓ Structured, practical and transparent framework for high-dimensional digital data
- ✓ Supports hypothesis generation and endpoint refinement
- ✓ Clear separation of screening and longitudinal inference
- ✓ Balances interpretability and scalability
- ✓ Aligned with clinical exploratory clinical trial analyses



Existing Tools

No new methods- thoughtful integration of proven statistical approaches



Protocol Template

Can inform future protocol and SAP development for digital endpoint trials

Practical Value & Clinical Relevance



Implementation

Easily implementable using standard R packages



Suitability

Suitable for decentralized and hybrid trials and supports digital biomarker evaluation



Limitations & Future Scope



Limitations

- ✓ **Simulated Data:** Real-world validation needed
- ✓ **Correlation:** LASSO may select more correlated features
- ✓ **Validation:** Lack of standard cross-validation for mixed models
- ✓ **Binary outcome:** Currently limited to binary response



Future Scope

- ✓ **Real-world Validation:** Apply framework to actual psychiatric trial data
- ✓ **Advanced Methods:** Explore group LASSO, Bayesian hierarchical shrinkage approaches
- ✓ **Temporal Dynamics:** Incorporate time-varying effects
- ✓ **New Outcomes:** Extend to continuous or time-to-event endpoints

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Thanks & Questions?

- Thank you
- Refer to the paper AS22 for details
- Feel free to contact at Sakshi.Kaushik@iconplc.com for any questions and comments



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