Understanding Risk Factors in Cardiac Rehabilitation Patients with Random Forests and Decision Trees

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Abstract
Cardiac rehabilitation is a well-recognised non-pharmacological intervention recommended for the prevention of cardiovascular disease. Numerous studies have produced large amounts of data to examine the above aspects in patient groups. In this paper, datasets collected for over a 10 year period by one Australian hospital are analysed using decision trees to derive prediction rules for the outcome of phase II cardiac rehabilitation. Analysis includes prediction of the outcome of the cardiac rehabilitation program in terms of three groups of cardiovascular risk factors: physiological, psychosocial and performance risk factors. Random forests are used for feature selection to make the models compact and interpretable. Balanced sampling is used to deal with heavily imbalanced class distribution. Experimental results show that the outcome of phase II cardiac rehabilitation in terms of physiological, psychosocial and performance risk factor can be predicted based on initial readings of cholesterol level and hypertension, level achieved in six minute walk test, and Hospital Anxiety and Depression Score (HADS) anxiety score and HADS depression score respectively. This will allow for identifying high risk patient groups and developing personalised cardiac rehabilitation programs for those patients to increase their chances of success and minimize their risk of failure.

Keywords: cardiac rehabilitation, decision trees, random forests, feature selection, balanced sampling.

1 Introduction
Cardiovascular disease is the leading cause of death in the majority of developing and developed countries. Although the healthcare industry has greatly advanced in detection and treatment of most heart diseases, heart failure continues to produce a heavy burden of cardiovascular morbidity and mortality in the majority of industrialised countries (Davies et al. 2010; Lavie, Milani and Ventura 2009; Noy 1998; Rivett et al. 2009). Cardiac rehabilitation, the care of patients with heart diseases, was defined by the World Health Organisation as ‘the sum of activities required to influence favourably the underlying cause of the disease, as well as the best possible physical, mental and social conditions, so that they may, by their own efforts, preserve or resume when lost, as normal a place as possible in the community’ (Noy 1998). It averts the recurrence of cardiovascular events, and increases life expectancy. Particularly, the lowering of cardiovascular morbidity and mortality risk, at least to a certain extent, is ascribed to an increase in exercise capacity (Hansen et al. 2010). Thus, current guidelines highlight the importance of physical activity in cardiac rehabilitation, and ascertain exercise training as a recognised non-pharmacological intervention recommended for both the primary (avoidance of the development of a disease) and secondary (early disease detection) prevention of heart diseases (Guiraud et al. 2010). Importantly, education, counselling and behavioural interventions to promote lifestyle change and modify risk factors have become an increasingly significant part of cardiac rehabilitation programs (Goble and Worcester 1999). Cardiac rehabilitation conventionally consists of phase I (inpatient cardiac rehabilitation), phase II (outpatient cardiac rehabilitation), and phase III (maintenance). It starts with an inpatient hospital-based program which is delivered on an individual basis or to groups of patients. Due to the short hospital stays and time-consuming examinations, phase I programs are mostly limited to early mobilisation and education and do not include an exercise training component. Furthermore, it is recognised that inpatient cardiac rehabilitation may be ineffective because of the psychological state of patients soon after the acute event. Outpatient hospital-based programs last from two to four months. The content of phase II cardiac rehabilitation varies greatly from hospital to hospital. It usually includes group exercises, education and counselling. In the maintenance phase, exercise training and heart disease risk control ‘are supported in minimally supervised or unsupervised setting’ (Goble and Worcester 1999). Maintenance programs are even more varied in...
content and structure than outpatient cardiac rehabilitation programs. In the case of phase III cardiac rehabilitation, patients may receive further education, psychosocial support and exercise classes. Patients may also be regularly reviewed by a physician.

This study focuses on phase II cardiac rehabilitation and investigates the importance of physiological, psychosocial and performance risk factors of heart disease in terms of the prognostic value for cardiac events. Physiological factors include cholesterol level, body mass index (BMI), waist circumference, hypertension, smoking and diabetes. Psychosocial risk factors include anxiety and depression measured using Hospital Anxiety and Depression Scale (HADS) (Marques Marcolino 2007). Performance risk factors include level and metres achieved in six minute walk test. The primary objective of this study is to build a classification model that can be used to predict the outcome of the phase II cardiac rehabilitation program in terms of physiological, psychosocial and performance risk factors. Note that only the best prediction models for each group of risk factors were included in this paper. Section 2 presents related work in the application domain. Section 3 describes data preparation procedures. Section 4 illustrates results of initial data exploration followed by section 5 which explains methodology used in this study. Section 6 presents results and discusses the experimental results, medical interpretation of results and variable importance results. Lastly, section 7 concludes the paper and gives recommendations for future work.

2 Related Work

Existing research affirms that physiological factors, such as cholesterol level, BMI, waist circumference, hypertension, diabetes and smoking, have a considerable effect on morbidity and mortality in cardiac patients. Physiological benefits of exercise training include improvements in blood lipid parameters, blood haemodynamics, body anthropometrics, peak oxygen intake, exercise capacity and functional status. These factors have a great prognosis value on progression of cardiovascular disease and, therefore, have been examined in many trials (Austin et al. 2005; Austin et al. 2008; Brubaker et al. 2009; Delagardelle and Feiereisen 2005; Kravari et al. 2010). The most important behavioural risk factors of cardiovascular disease and cerebrovascular disease are: unhealthy diet, physical inactivity and tobacco use. These risk factors are responsible for about 80% of coronary heart disease and cerebrovascular disease (World Health Organisation 2011).

Psychosocial factors, such as quality of life, depression, somatisation, anxiety and hostility, have considerable effect on morbidity and mortality in cardiac patients. Cardiac patients can experience discomfort in their everyday activities and health-related quality of life because of their restricted heart capacity. Additionally, this can reduce patients’ ability to exercise, which can further reduce physical fitness making their symptoms even worse. Deteriorated quality of life, depression and anxiety have harmful effects ‘not only on daily social, domestic, work and leisure activities but also on rehospitalisation and death rates’ (Kulcu et al. 2007).

Importantly, a review by Davies et al., conducted in 2010, draws attention to the fact that the risk of death with exercise in people with mild to moderate heart disease did not change after the cardiac rehabilitation program. However, there was a reduction in hospital re-admissions. It has been also recognised that in both the short and long term, exercise training programs improve health-related quality of life compared to usual care without exercise (Almerud Osterberg et al. 2010; Chester 2006; Nilsson et al. 2008; Noy 1998; Piperidou and Bliss 2008).

Recent studies have also reported decreased levels of depression and anxiety in cardiac patients as a result of exercise training (Austin et al. 2005; Davies et al. 2010; Kulcu et al. 2007). A study by Lavie, Milani and Ventura, conducted in 2009, asserts that even a slight improvement in peak oxygen intake leads to improvements in depression and anxiety scores and, therefore, reduces the risk of acute events or hospital readmissions. This aligns with the results of another clinical trial that observed a significant reduction in hospitalisations following improvements in health-related quality of life in the exercise training group compared to the control group (Davies et al. 2010). Importantly, existing research suggests that cardiac rehabilitation is particularly effective at improving health-related quality of life in the long term (Austin et al. 2005).

While the physiological benefits help impede progression of heart disease, exercise capacity and functional status play an important role in patients’ health-related quality of life and, thereby, the probability of an acute event (Brubaker et al. 2009; Delagardelle and Feiereisen 2005; Kravari et al. 2010). Numerous studies indicate improvements in functional capacity and exercise tolerance as a result of exercise training. Austin et al. (2008) notes the long term benefit of cardiac rehabilitation in terms of walking distance and perceived exertion. Exercise training has also been shown to decelerate the deterioration from baseline performance which contributes to the main goal of cardiac rehabilitation - enhancement and sustainability of functional performance. Another study, conducted in 2010, observed significant improvements in symptomatology, such as: breathlessness and fatigue; as well as the skeletal muscle metabolism; peripheral inflammatory markers; and exercise capacity in chronic heart failure patients (Kravari et al. 2010).

Importantly, it has been recognised that in chronic heart failure patients, the lack of improvement in exercise capacity after an exercise training program has strong prognostic value for cardiac events independent of other existing symptoms. A study by Tabet et al. (2008) suggests that patients who do not significantly improve in exercise capacity after the cardiac rehabilitation program should be carefully monitored.

The discussion above recognises that physiological, psychosocial and performance risk factors have a great prognosis value on progression of cardiovascular disease. Consequently, they have been a subject of many trials and studies. A data mining experiment by Kajabadi, Saraei and Asgari (2009) attempted to predict low density lipoprotein in a population of 1800 people by means of decision trees, namely Classification and Regression Trees (CART) and achieved 77.6% accuracy. The most important variable found for classification was cholesterol.
level. Other important variables for classification were age, BMI, apolipoproteins, triglycerides level, and smoking.

Another study used a combination of logistic regression, C5.0 decision tree, CHAID decision tree, CART, exhaustive CART and discriminant analysis to select the risk factors of hypertension and hyperlipidemia and achieved a combined accuracy of 93.07% and sensitivity of 98.76%. It found blood pressure, triglycerides, BMI, gender, age, glutamate pyruvate transaminase (GPT) and uric acid (UA) as risk factors significant in predicting hypertension. Total cholesterol, triglycerides and systolic blood pressure were listed as the hyperlipidemia indicators (Chang, Wang and Jiang 2011).

Also, Smith et al. (2010) found that natriuretic peptides improve prediction of incident heart failure and atrial fibrillation in the general population in addition to conventional risk factors by using regression analysis on a cohort of over 5000 patients.

Assessment of cardiac risk factors using decision trees established that 'the most important risk factors, as extracted from the classification rules analysis were: 1) for myocardial infarction (MI), age, smoking, and history of hypertension; 2) for percutaneous coronary intervention (PCI), family history, history of hypertension, and history of diabetes; and 3) for coronary artery bypass graft surgery (CABG), age, history of hypertension, and smoking' (Karolis et al. 2010). The accuracies achieved were 66%, 75%, and 75% for the MI, PCI, and CABG models, respectively.

To summarise, several studies show that data mining algorithms assist in the identification of high and low risk patient groups.

3 Data Preparation

3.1 Data Collection

Patient data used for this study was acquired from the cardiac rehabilitation unit of an Australian hospital. It contains information on 3931 patients collected as part of phase II and phase III cardiac rehabilitation program for the period between 10/01/2000 and 01/03/2011. During that time content of the program has not changed.

3.2 Data Integration

The data was combined into a single table over a number of steps. Firstly, CLIENTS, CARDIAC DATA and REHAB SESSIONS tables were joined based on the CLIENT ID unique identifier (see Figure 1).

Secondly, sub-tables containing information on various characteristics of cardiac rehabilitation were joined on unique key and added to the main table. For instance, MEDICATION TYPES and MEDICATION DESCRIPTIONS joined on medication id and medication type id. Thirdly, data in multi-value fields was aggregated into a single value to avoid oversampling of particular records. For instance, BLOOD PRESSURE and HEART RATE measurements taken each cardiac session were each aggregated into a single row by separating the attribute into two attributes with suffixes "before" and "after". As a result, the final dataset contained one row for each unique CLIENT ID.

3.3 Data Cleaning

The original dataset contained missing values in several attributes. In cases where over 25% of values were missing, that attribute was discarded. Otherwise, missing values were replaced with a mean or mode for all samples in the same class for numeric or categorical attributes respectively.

Data points, where patients did not have data recorded post-rehab and where values in target attributes in each classification problem were missing, were also removed. This reduced the dataset from 3931 to 2280 records but ensured data integrity.

3.4 Data Transformation

In order to reduce number of attributes, certain attributes were aggregated into a single column. However, the dataset contains many highly imbalanced categorical attributes with a large number of values. Values of these attributes were re-coded to simplify the data. Lastly, attributes describing drug allergies and medications taken by patients were aggregated into categories and binarised into Boolean values.

To assist mining of the dataset and determine target variables, certain calculated fields were added based on existing fields in the cardiac dataset. Table 1 shows a subset of calculated attributes that is relevant for this paper.

3.5 Data Reduction

Fields identifying patients were omitted from the dataset to preserve privacy. Also, certain fields, identified as irrelevant, were omitted, as were attributes containing a large number of missing values.

4 Initial Data Exploration

After cleaning, the dataset contains biometric data (age, gender, height, and weight), socio-behavioural data (marital status, living arrangements, language, country of birth, smoking, and exercise type), medical history (cardio-vascular, cerebro-vascular, musculo-skeletal, respiratory and other conditions, and diabetes), drug history (types of medications taken and drug allergy),
Table 1: Subset of calculated attributes (no index - pre-rehabilitation, index 2 - post-rehabilitation)

<table>
<thead>
<tr>
<th>Attribute</th>
<th>Description</th>
<th>Formula</th>
</tr>
</thead>
<tbody>
<tr>
<td>Age</td>
<td>Age field determines person's age derived from given date of birth and date of entry into the rehabilitation program.</td>
<td>[ Age = \text{ProgramDate} - \text{DateOfBirth (years)} ]</td>
</tr>
<tr>
<td>Body Mass Index (BMI)</td>
<td>BMI was added to provide a measure of weight in relation to height.</td>
<td>[ BMI = \frac{\text{weight(kg)}}{\text{(height(m))}^2} ]</td>
</tr>
</tbody>
</table>
| Cholesterol Level Change         | Cholesterol Level Change is a categorical attribute which was added to encode changes in level of cholesterol in patients post-cardiac rehab. | \[
\begin{align*}
\text{CLC}_{90\%} &= \begin{cases} 
S(\text{Success}), & \text{if } CL > CL_2 \geq 0 \\
N(\text{No Change}), & \text{if } CL = CL_1 = CL_2 = 0 \\
F(\text{Failure}), & \text{if } CL < CL_2 < 0 
\end{cases} \\
\text{CLC}_{10\%} &= \begin{cases} 
S, & \text{if } CL > CL_2 \geq 10\% CL \\
N, & \text{if } 10\% CL \leq CL_1 - CL_2 \leq 10\% CL \\
F, & \text{if } CL < CL_2 < -10\% CL 
\end{cases} \\
\text{CLC}_{20\%} &= \begin{cases} 
S, & \text{if } CL > CL_2 \geq 20\% CL \\
N, & \text{if } 20\% CL \leq CL_1 - CL_2 \leq 20\% CL \\
F, & \text{if } CL < CL_2 < -20\% CL 
\end{cases}
\end{align*}
\] |
| Hypertension                     | Hypertension is a numerical attribute that was added to illustrate ordinal nature of distribution of values of Hypertension Code attribute. | \[
\text{Hypertension} (H) = \begin{cases} 
4, & \text{if Hypertension Code} = \text{HYPERTENSION UNCONTROLLED BY MEDICATION} \\
3, & \text{if Hypertension Code} = \text{HYPERTENSION CONTROLLED BY MEDICATION} \\
2, & \text{if Hypertension Code} = \text{HYPERTENSION UNMEDICATED} \\
1, & \text{if Hypertension Code} = \text{NO HYPERTENSION UNMEDICATED} 
\end{cases}
\] |
| Hypertension Code Change         | Hypertension Code Change is a categorical attribute that shows changes in Hypertension in patients post-cardiac rehab. | \[ \text{HCC} = \begin{cases} 
S(\text{Success}), & \text{if } H > H_2 > 0 \\
N(\text{No Change}), & \text{if } H = H_2 = 0 \\
F(\text{Failure}), & \text{if } H < H_2 < 0 
\end{cases} \] |
| Level Achieved Change            | Level Achieved Change is a categorical attribute that shows changes in Level Achieved in six minute walk test in patients post-cardiac rehab. | \[ \text{LAC} = \begin{cases} 
S(\text{Success}), & \text{if } LA > LA_2 > 0 \\
N(\text{No Change}), & \text{if } LA = LA_2 = 0 \\
F(\text{Failure}), & \text{if } LA < LA_2 < 0 
\end{cases} \] |
| HADS Anxiety Change              | HADS Anxiety Change is a categorical attribute that shows changes in HADS Anxiety score in patients post-cardiac rehab. | \[ \text{AC} = \begin{cases} 
S(\text{Success}), & \text{if } A > A_2 > 0 \\
N(\text{No Change}), & \text{if } A = A_2 = 0 \\
F(\text{Failure}), & \text{if } A < A_2 < 0 
\end{cases} \] |
| HADS Depression Change           | HADS Depression Change is a categorical attribute that shows changes in HADS Depression score in patients post-cardiac rehab. | \[ \text{DC} = \begin{cases} 
S(\text{Success}), & \text{if } D > D_2 > 0 \\
N(\text{No Change}), & \text{if } D = D_2 = 0 \\
F(\text{Failure}), & \text{if } D < D_2 < 0 
\end{cases} \] |

Table 2: Summary of values of numeric attributes (no index - pre-rehabilitation, index 2 - post-rehabilitation)
cardiac data (blood pressure, heart rate, and blood lipid profile), psychosocial data (hospital anxiety and depression (HADS) scores) and exercise capacity data (level and metres achieved in six minute walk test). We conducted an initial data exploration to better understand the data and develop the most suitable framework for its analysis.

The dataset contains 19 ordinal attributes (4 categorical, 14 numeric and 1 date) and 30 nominal attributes (18 Boolean and 12 categorical). Table 2 summarises the properties of numeric attributes of the dataset and Table 3 summarises categorical attributes.

5 Methodology

The aim of this study is to explore aspects influencing the outcome of phase II cardiac rehabilitation in terms of physiological, psychosocial and performance risk factors of heart disease. Initially, we collated cardiac rehabilitation data and analysed it using data mining algorithms to build a classifier for each of the selected risk factors. The classifiers were then compared to select the best model for each group of risk factors. The selected model is used to predict the outcome of phase II cardiac rehabilitation and, consequently, to identify high risk patient groups likely to deteriorate post-rehab. The following sections describe methods used in more detail.

5.1 Algorithm Selection

Numerous supervised learning algorithms exist. To choose the most appropriate method, it is necessary to examine the nature of target and input attribute, the computational needs of the methods, the tolerance to missing values, outliers and small numbers of data points, and the model explicability (Linoff and Berry 2011). The cardiac rehabilitation data is characterised by high dimensionality with many missing values and, potentially, noise.

Considering these factors, the most appropriate method for our data is decision trees. Unlike linear regression, neural networks, Bayes learners and support vector machines (SVM), decision trees can handle heterogeneous high dimensional data with missing values (Han and Kamber 2006; Seni and Elder 2010; Tuffery 2011). They also are reasonable in terms of computational costs in comparison to lazy learners, neural networks and SVM. Moreover, decision trees are commonly used in mining data related to medical diagnosis, as they are a reliable and effective technique that provides high accuracy in classification problems and are easily interpretable (Podgorelec et al. 2002).

5.2 Classification Approach

Since our dataset does not contain information on patient outcome in terms of mortality, risk factors were used to measure success/failure of the program. These factors are represented by the attributes: CHOLESTEROL LEVEL, BMI, WAIST CIRCUMFERENCE, HYPERTENSION CODE, DIABETES CODE, SMOKING CODE, HADS DEPRESSION, HADS ANXIETY, LEVEL ACHIEVED and METRES ACHIEVED. Patients’ progress is measured as S (success), F (failure) or N (no change). Change in numeric attributes is calculated using 0%, 10% and 20% threshold, while change in categorical attributes is made possible due to ordinal nature of those features (see Table 1).

Decision tree induction was selected for classification of our data. Several optimisation techniques can be used to improve the effectiveness of decision tree models. The challenge with this cardiac dataset comes from its high dimensionality and the fact that the number of data points

<table>
<thead>
<tr>
<th>Attribute</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sex</td>
<td>F, M</td>
</tr>
<tr>
<td>Marital Status</td>
<td>DE FACTO, DIVORCED, MARRIED, SEPARATED, SINGLE, UNKNOWN, WIDOWED</td>
</tr>
<tr>
<td>Living Arrangements</td>
<td>LIVING ALONE, LIVING WITH PARTNER, OTHER, SINGLE PERSON WITH FAMILY OR FRIENDS</td>
</tr>
<tr>
<td>Country Of Birth</td>
<td>AUSTRALIA AND EXTERNAL TERRITORIES, OTHER</td>
</tr>
<tr>
<td>Language</td>
<td>ENGLISH, OTHER</td>
</tr>
<tr>
<td>Referral Source</td>
<td>INPATIENT CARDIAC REHAB VISIT, OTHER</td>
</tr>
<tr>
<td>Medical Conditions</td>
<td>TRUE, FALSE</td>
</tr>
<tr>
<td>Medications</td>
<td>TRUE, FALSE</td>
</tr>
<tr>
<td>Reason for Visit/Reason for Visit2</td>
<td>CARDIAC REHAB ADMISSION, OTHER</td>
</tr>
<tr>
<td>Medical Classification/Medical Classification2</td>
<td>CORONARY DISEASE, HEART FAILURE, OTHER, SURGERY</td>
</tr>
<tr>
<td>Risk Stratification/Stratification2</td>
<td>M, L</td>
</tr>
<tr>
<td>Cholesterol Code/Cholesterol Code2</td>
<td>CHOLESTEROL GREATER THAN 4.5 - MEDICATED, CHOLESTEROL GREATER THAN 4.5 - UNMEDICATED, CHOLESTEROL LESS THAN 4.5 - MEDICATED, CHOLESTEROL LESS THAN 4.5 - UNMEDICATED, CHOLESTEROL UNKNOWN</td>
</tr>
<tr>
<td>Cholesterol Type/Cholesterol Type2</td>
<td>CHOLESTEROL, CHOLESTEROL UNKNOWN, NO CHOLESTEROL</td>
</tr>
<tr>
<td>Hypertension Code/Hypertension Code2</td>
<td>HYPERTENSION CONTROLLED BY MEDICATION, HYPERTENSION UNCONTROLLED BY MEDICATION, HYPERTENSION UNMEDICATED, NO HYPERTENSION UNMEDICATED</td>
</tr>
<tr>
<td>Family History/Family History2</td>
<td>TRUE, FALSE</td>
</tr>
<tr>
<td>Smoking Current/Smoking Current2</td>
<td>TRUE, FALSE</td>
</tr>
<tr>
<td>Smoking Code/Smoking Code2</td>
<td>CURRENTLY SMOKING, NEVER SMOKED, STOPPED SMOKING LESS THAN 3 YEARS AGO, STOPPED SMOKING MORE THAN 3 YEARS AGO</td>
</tr>
<tr>
<td>Exercise Type/Exercise Type2</td>
<td>WALKING, OTHER</td>
</tr>
<tr>
<td>Psychosocial Difficulties/Psychosocial Difficulties2</td>
<td>Y, N</td>
</tr>
</tbody>
</table>

Table 3: Summary of values of nominal attributes (no index - pre-rehabilitation, index 2 - post-rehabilitation)
in the target classes is unbalanced.

High dimensionality of the data may be addressed with feature selection. Moreover, systematic analysis of the importance of different variables provides deep insights into the different contributions of those features towards classification and is necessary for developing effective prediction models (Pan and Shen 2009).

Random forests are an appropriate method for both feature selection and for understanding the importance of various features. Their performance is generally superior to single decision trees. Random forest consists of many decision tree predictors with randomly selected variable subsets (there is a different subset of training and validation data for each individual model). After generating many trees, the resulting class prediction is based on votes from the single trees. Consequently, lower ranked variables are eliminated based on empirical performance heuristics (Han et al. 2006).

Two measures of variable importance are used in random forests: mean decrease accuracy and mean decrease Gini. These measures can lead to different results based on the size of dataset, heterogeneity of data points and dispersion of class values. Mean decrease accuracy is an internal estimation of the generalisation error generated by computing the out-of-bag error rate for each bootstrap sample (Le Cao and McLachlan 2009). Mean decrease Gini measures the impurity of a split, the Gini index, over sample (Le Cao and McLachlan 2009). Mean decrease accuracy and mean decrease Gini are used to illustrate final outcome.

Figure 2: Sample variable importance output of random forest

Imbalanced data is another issue that can greatly affect effectiveness of the predictor because models built on data where examples of one class are greatly outnumbered by examples of the other classes tend to sacrifice accuracy for the underrepresented class in favour of maximizing the overall classification rate (Seiffert, Khoshgoftaar and Van Hulse 2009; Tuffery 2011). One common approach to dealing with imbalanced data is data sampling, which either adds examples to the minority class (oversampling) or removes examples from the majority class (undersampling) to create a more balanced data set. The primary criticism of undersampling is that information is lost when examples are removed from the training data, while oversampling increases dataset size by adding either no (in the case of random oversampling) or synthetic (in the case of more “intelligent” oversampling techniques) information (Seiffert, Khoshgoftaar and Van Hulse 2009). In the case of medical diagnosis data, it is crucial to retain data integrity. Thus, undersampling is more favourable in comparison to oversampling. Figure 3 illustrates how the cardiac dataset was partitioned for sampling purposes. Sizes of datasets used for classification of each separate target attribute depended on a number of missing values; however, sampling was always carried out according to Figure 3. Imbalanced testset of 30% was the largest possible set that left sufficient data for balanced training set.

Figure 3: Dataset partitioning and sampling

As a result, it was decided to precede decision tree induction with random forest feature selection and undersampling to construct the optimum predictor. Two sequences of the proposed framework were developed with intention to compare their performance and select the optimal one. R software (version 2.12.2), including rattle and randomForest packages, was used for random forest feature selection. Weka software (version 3.6.4), J48 decision tree, was used for decision tree induction (Hall et al. 2009; Liaw and Wiener 2002; R Development Core Team 2011; Williams 2009). Table 4 outlines the proposed experimental design.

It was expected that models from group B will outperform models from group A due to the fact that features selected by models from group A are most likely to be biased towards over-represented class and, therefore, models based on these features will not perform well in terms of area under the Receiver Operating Characteristic (ROC) curve (AUC), precision and recall (see section 5.3). However, the result may differ due to a degree of imbalanced distribution of classes, noisy data, high variance and various other factors. Experimental results were used to illustrate final outcome.
5.3 Evaluation Criteria

In order to assess prediction models during fine-tuning and final evaluation, it is necessary to select appropriate evaluation measures. Measures commonly used for classifier performance evaluation include precision, sensitivity/recall, specificity, accuracy and AUC (Eisner 2011; Han and Kamber 2006). While accuracy of the model illustrates a portion of correctly classified instances, it is often not the most objective measure of classifier performance. There are other statistical measures, including sensitivity and specificity, which evaluate the performance of a binary classification test. Sensitivity (or recall) makes assessment in terms of the ratio of actual positives which are correctly labelled as positives, for instance, the percentage of people with coronary heart disease who are correctly identified as having such condition. Specificity, on the other hand, measures the ratio of negatives which are correctly labelled as negatives, for example, the percentage of healthy people who are correctly identified as not having the condition. Precision can be seen as a measure of exactness or quality, whereas recall is a measure of completeness or quantity (Goel and Singh 2010). There is usually a trade-off between sensitivity and specificity. For example, in medical diagnosis situation, the predictor may be biased towards low-risk symptoms (low specificity), in order to reduce the risk of misclassification of seriously ill patients as healthy (high sensitivity). This trade-off can be represented graphically as a ROC curve.

A ROC curve is another measure of accuracy which also shows a trade-off between the true positive rate and the false positive rate for a given model. To evaluate the accuracy of a model, it is necessary to calculate AUC. The AUC is an estimate of the probability that a classifier will rank a randomly chosen positive instance higher than a randomly chosen negative instance. For this reason, the AUC is widely thought to be a better measure than a classification error rate (Rice 2010). AUC ranges from 0.5 to 1.0, where 1.0 represents a model with perfect accuracy (Han and Kamber 2006).

As outlined earlier, in the area of medical diagnosis it is crucial to consider the false negative and false positive rate. Thus, although AUC's position as the superior evaluation measure has recently been questioned, it is the preferred metric in the given scenario over the accuracy. The following is a rough guide used for classifying the predictor based on the AUC:

- **Excellent**: 0.9 - 1.0
- **Good**: 0.8 - 0.9
- **Fair**: 0.7 - 0.8
- **Poor**: 0.6 - 0.7
- **Fail**: 0.5 - 0.6

Moreover, precision and recall are also used to assess prediction of under-represented classes.

Figure 4: Sample error rate output of random forest
6 Results and Discussion

6.1 Experimental Results

Upon completion of the experiment outlined above classification models were compared using the AUC, precision and recall as described in section 5.3. Table 5 to 7 illustrate performance of resultant models within each group of risk factors: physiological, psychosocial and performance risk factors respectively. Note that the best models based on classification performance are shown in bold.

Evidently, models with extremely poor performance, including Cholesterol Level Change (20% threshold), BMI Change (0%, 10% and 20% threshold), Waist Circumference Change (0%, 10% and 20% threshold), Diabetes Change, Smoking Change and Metres Achieved Change, were built on exceptionally imbalanced datasets which indicates reasons for unfortunate outcomes.

It was found that although a number of techniques, such as feature selection by means of random forest and balanced sampling, resulted in an improvement in accuracy of classification models; selected models provide Fair or Poor performance only (see section 5.3). In an attempt to further explore datasets used to build selected models, a Principal Component Analysis (PCA) was conducted.

In order to conduct this analysis, categorical attributes of the dataset were re-coded into numeric values. Consequently, all attributes were adjusted to a mean of zero (by subtracting the mean from each value). Also, attributes with constant values were excluded from this analysis. The outcome of the PCA, a plot, remaps the data points from their original coordinates to coordinates of the first two principal coordinates. For the purposes of this study, PCA was carried out on the imbalanced training dataset. Notably, all PCA plots revealed that there are no clearly separable groups of data points which may indicate reasons for poor outcomes. Figure 5 illustrates one of the resultant PCA plots.

Figure 5: Cholesterol Level Change (0% threshold) PCA Plot

Evidently, most models cannot be used for prediction, as they fail to predict under-represented classes. As a result, only the following models are recommended to be used and are described in detail: Cholesterol Level Change (0% threshold), Hypertension Change, HADS Anxiety Change, HADS Depression Change and Level Achieved Change. Table 8 to 12 show results of each individual experiment. Note that selected models are shown in bold.

In the Cholesterol Level Change (0% threshold) experiment model A2 and model B2 performed similarly in terms of all evaluation measures. Thus, it is recommended to use both models for prediction.

The Hypertension Change, Level Achieved Change and HADS Depression Change experiments resulted in model B2 being selected. Justifiably, it was expected that models from group B will outperform models from group A due to the fact that features selected by models from group A are most likely to be biased towards over-represented class.

Interestingly, in the HADS Anxiety Change experiment model A2 was selected. This can be explained by the fact that the HADS Anxiety Change dataset was least imbalanced, where under-represented class occupied over 17% of the whole dataset. Thus, random forest feature selection on balanced dataset did not incur a significant improvement in classification performance.

6.2 Medical Interpretation of Results

Based on the experimental results, we conclude that the outcome of phase II cardiac rehabilitation in terms of physiological, psychosocial and performance risk factor can be predicted based on initial readings of cholesterol level, hypertension, level achieved in six minute walk test, HADS anxiety score and HADS depression score with fair certainty.

Although selected models provide Fair classification performance only, it is recommended to use these models to identify high-risk groups of cardiac patients (i.e. Failure and/or No Change) based on performance risk factors and/or psychosocial risk factors of heart disease. Consequently, these patients can be provided with personalised cardiac rehabilitation program. This may include non-intrusive monitoring,advice on exercise training, counselling sessions, education on risk factors of heart disease, phone calls and regular checkups or nurse visits.

6.3 Variable Importance Results

Variable importance was another output of this study. Random forests used for feature selection in the experiment produce a variable importance ranking for each class label based on mean decrease accuracy as described in section 5.2. Note that only the output related to selected models is presented. Evidently, different attributes were defined as important for prediction of different class labels. The first most important attribute was always the attribute used for calculation of the outcome (e.g. CHOLESTEROL LEVEL for Cholesterol Level Change).

Notably, attributes defined as most important by random forest based on mean decrease accuracy are flagged as related to corresponding risk factors in numerous medical experiments.
<table>
<thead>
<tr>
<th>Risk Factor</th>
<th>Model Parameters</th>
<th>Accuracy</th>
<th>AUC</th>
<th>Able to predict minor classes?</th>
<th>Performance</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cholesterol (0% Threshold)</td>
<td>pruned, C = 0.25, M = 31</td>
<td>47.76%</td>
<td>0.652</td>
<td>Yes</td>
<td>Poor</td>
</tr>
<tr>
<td>Cholesterol (0% Threshold)</td>
<td>unpruned, M = 13</td>
<td>48.50%</td>
<td>0.650</td>
<td>Yes</td>
<td>Poor</td>
</tr>
<tr>
<td>Cholesterol (10% Threshold)</td>
<td>unpruned, M = 13</td>
<td>47.46%</td>
<td>0.620</td>
<td>Yes</td>
<td>Poor</td>
</tr>
<tr>
<td>Cholesterol (20% Threshold)</td>
<td>unpruned, M = 15</td>
<td>68.06%</td>
<td>0.694</td>
<td>No</td>
<td>Poor</td>
</tr>
<tr>
<td>BMI (0% Threshold)</td>
<td>pruned, C = 0.25, M = 9</td>
<td>61.12%</td>
<td>0.595</td>
<td>No</td>
<td>Fail</td>
</tr>
<tr>
<td>BMI (10% Threshold)</td>
<td>unpruned, M = 12</td>
<td>93.93%</td>
<td>0.611</td>
<td>No</td>
<td>Poor</td>
</tr>
<tr>
<td>BMI (20% Threshold)</td>
<td>unpruned, M = 4</td>
<td>98.91%</td>
<td>0.629</td>
<td>No</td>
<td>Poor</td>
</tr>
<tr>
<td>Waist Circumference (0% Threshold)</td>
<td>unpruned, M = 26</td>
<td>52.51%</td>
<td>0.609</td>
<td>No</td>
<td>Poor</td>
</tr>
<tr>
<td>Waist Circumference (10% Threshold)</td>
<td>unpruned, M = 21</td>
<td>91.32%</td>
<td>0.486</td>
<td>No</td>
<td>Fail</td>
</tr>
<tr>
<td>Waist Circumference (20% Threshold)</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>Hypertension</td>
<td>pruned, C = 0.25,M = 13</td>
<td>49.41%</td>
<td>0.647</td>
<td>Yes</td>
<td>Poor</td>
</tr>
<tr>
<td>Smoking</td>
<td>unpruned, M = 3</td>
<td>90.18%</td>
<td>0.635</td>
<td>No</td>
<td>Poor</td>
</tr>
</tbody>
</table>

Table 5: Comparative Analysis of Prediction Models on Physiological Risk Factors of Heart Disease

<table>
<thead>
<tr>
<th>Risk Factor</th>
<th>Model Parameters</th>
<th>Accuracy</th>
<th>AUC</th>
<th>Able to predict minor classes?</th>
<th>Performance</th>
</tr>
</thead>
<tbody>
<tr>
<td>HADS Anxiety</td>
<td>pruned, C = 0.25, M = 25</td>
<td>50.47%</td>
<td>0.691</td>
<td>Yes</td>
<td>Poor</td>
</tr>
<tr>
<td>HADS Depression</td>
<td>pruned, C = 0.25,M = 14</td>
<td>49.26%</td>
<td>0.683</td>
<td>Yes</td>
<td>Poor</td>
</tr>
</tbody>
</table>

Table 6: Comparative Analysis of Prediction Models on Psychosocial Risk Factors of Heart Disease

<table>
<thead>
<tr>
<th>Risk Factor</th>
<th>Model Parameters</th>
<th>Accuracy</th>
<th>AUC</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
<th>Performance</th>
</tr>
</thead>
<tbody>
<tr>
<td>Level Achieved</td>
<td>pruned, C = 0.25, M = 10</td>
<td>52.92%</td>
<td>0.739</td>
<td>Yes</td>
<td>Fair</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Metres Achieved (0% Threshold)</td>
<td>unpruned, M = 30</td>
<td>85.60%</td>
<td>0.635</td>
<td>No</td>
<td>Poor</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Metres Achieved (10% Threshold)</td>
<td>unpruned, M = 15</td>
<td>66.28%</td>
<td>0.632</td>
<td>No</td>
<td>Poor</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Metres Achieved (20% Threshold)</td>
<td>pruned, C = 0.25, M = 23</td>
<td>65.30%</td>
<td>0.705</td>
<td>No</td>
<td>Poor</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 7: Comparative Analysis of Prediction Models on Performance Risk Factors of Heart Disease

<table>
<thead>
<tr>
<th>Model</th>
<th>Model Parameters</th>
<th>AUC</th>
<th>Accuracy</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>unpruned, M = 37</td>
<td>0.674</td>
<td>53.73%</td>
<td>0.516</td>
<td>0.537</td>
<td>No</td>
</tr>
<tr>
<td>A2</td>
<td>unpruned, M = 17</td>
<td>0.652</td>
<td>47.76%</td>
<td>0.529</td>
<td>0.478</td>
<td>Yes</td>
</tr>
<tr>
<td>B1</td>
<td>unpruned, M = 36</td>
<td>0.677</td>
<td>53.85%</td>
<td>0.513</td>
<td>0.536</td>
<td>No</td>
</tr>
<tr>
<td>B2</td>
<td>unpruned, M = 13</td>
<td>0.650</td>
<td>48.50%</td>
<td>0.520</td>
<td>0.485</td>
<td>Yes</td>
</tr>
</tbody>
</table>

Table 8: Cholesterol Level Change (0% threshold) Classification Performance

<table>
<thead>
<tr>
<th>Model</th>
<th>Model Parameters</th>
<th>AUC</th>
<th>Accuracy</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>unpruned, M = 15</td>
<td>0.669</td>
<td>84.94%</td>
<td>0.839</td>
<td>0.849</td>
<td>No</td>
</tr>
<tr>
<td>A2</td>
<td>unpruned, M = 15</td>
<td>0.620</td>
<td>31.57%</td>
<td>0.791</td>
<td>0.316</td>
<td>No</td>
</tr>
<tr>
<td>B1</td>
<td>unpruned, M = 15</td>
<td>0.657</td>
<td>84.54%</td>
<td>0.774</td>
<td>0.845</td>
<td>No</td>
</tr>
<tr>
<td>B2</td>
<td>pruned, C = 0.25, M = 13</td>
<td>0.647</td>
<td>49.41%</td>
<td>0.796</td>
<td>0.494</td>
<td>Yes</td>
</tr>
</tbody>
</table>

Table 9: Hypertension Change Classification Performance

<table>
<thead>
<tr>
<th>Model</th>
<th>Model Parameters</th>
<th>AUC</th>
<th>Accuracy</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>pruned, C = 0.25, M = 7</td>
<td>0.815</td>
<td>76.94%</td>
<td>0.734</td>
<td>0.769</td>
<td>No</td>
</tr>
<tr>
<td>A2</td>
<td>pruned, C = 0.25, M = 7</td>
<td>0.723</td>
<td>55.61%</td>
<td>0.674</td>
<td>0.556</td>
<td>Yes</td>
</tr>
<tr>
<td>B1</td>
<td>pruned, C = 0.25, M = 7</td>
<td>0.789</td>
<td>75.36%</td>
<td>0.719</td>
<td>0.754</td>
<td>No</td>
</tr>
<tr>
<td>B2</td>
<td>pruned, C = 0.25, M = 10</td>
<td>0.739</td>
<td>52.92%</td>
<td>0.668</td>
<td>0.529</td>
<td>Yes</td>
</tr>
</tbody>
</table>

Table 10: Level Achieved Change Classification Performance

<table>
<thead>
<tr>
<th>Model</th>
<th>Model Parameters</th>
<th>AUC</th>
<th>Accuracy</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>pruned, C = 0.25, M = 19</td>
<td>0.690</td>
<td>57.05%</td>
<td>0.576</td>
<td>0.571</td>
<td>No</td>
</tr>
<tr>
<td>A2</td>
<td>pruned, C = 0.25, M = 25</td>
<td>0.691</td>
<td>50.47%</td>
<td>0.552</td>
<td>0.505</td>
<td>Yes</td>
</tr>
<tr>
<td>B1</td>
<td>pruned, C = 0.25, M = 15</td>
<td>0.690</td>
<td>56.74%</td>
<td>0.559</td>
<td>0.567</td>
<td>No</td>
</tr>
<tr>
<td>B2</td>
<td>pruned, C = 0.25, M = 26</td>
<td>0.673</td>
<td>52.66%</td>
<td>0.569</td>
<td>0.527</td>
<td>Yes</td>
</tr>
</tbody>
</table>

Table 11: HADS Anxiety Change Classification Performance
In cholesterol level change (0% threshold), no change is partially determined by the statin medication (ST) attribute. In reality, statins are known for adverse side effects in terms of muscle pain and damage (Tomlinson and Mangione 2005).

- In the hypertension change experiment, the angiotensin-converting enzyme antihypertensive medication (ACE) and BMI appeared to be important for the success and no change groups respectively.

- In case of level achieved change, weight and age were determined important for prediction of success and no change in level achieved change.

- Respiratory and musculo-skeletal conditions were important for prediction of failure in level achieved change. Moreover, the hypertension code (showing whether a patient has a hypertension condition and is treated by medications) was also found to be important in prediction of the failure points. In fact, beta-blockers, one of the antihypertensive medications, can lead to a clear reduction in exercise capacity (Bangalore and Messerli 2006; Chang et al. 2010).

- The antianginal medication (ANG) was found important for prediction of failure in HADS anxiety change. Plausibly, angina pectoris, severe chest pain due to a lack of oxygen supply to the heart muscle, is a significant determinant of patient anxiety (Lewin et al. 2002).

- BP diastolic and BP systolic were interestingly found significant for prediction of no change and failure in HADS depression change respectively. A study of older men found that men with low diastolic blood pressure had significantly higher depression scores. Moreover, depression was more strongly associated with low diastolic than low systolic blood pressure, but low systolic pressure was present in only 22 men who did not also have low diastolic blood pressure (Barrett-Connor and Palinkas 1993).

The above discussion shows that results of our analysis of variable importance for cardiac risk factors have strong correlations with medical observations.

### Table 12: HADS Depression Change Classification Performance

<table>
<thead>
<tr>
<th>Model</th>
<th>Model Parameters</th>
<th>AUC</th>
<th>Accuracy</th>
<th>Precision</th>
<th>Recall</th>
<th>Able to predict minor classes?</th>
</tr>
</thead>
<tbody>
<tr>
<td>A1</td>
<td>pruned, C = 0.25, M = 13</td>
<td>0.698</td>
<td>59.75%</td>
<td>0.547</td>
<td>0.597</td>
<td>No</td>
</tr>
<tr>
<td>A2</td>
<td>pruned, C = 0.25, M = 13</td>
<td>0.676</td>
<td>46.86%</td>
<td>0.521</td>
<td>0.469</td>
<td>Yes</td>
</tr>
<tr>
<td>B1</td>
<td>pruned, C = 0.25, M = 19</td>
<td>0.672</td>
<td>62.58%</td>
<td>0.563</td>
<td>0.626</td>
<td>No</td>
</tr>
<tr>
<td>B2</td>
<td>pruned, C = 0.25, M = 14</td>
<td>0.683</td>
<td>49.26%</td>
<td>0.537</td>
<td>0.491</td>
<td>Yes</td>
</tr>
</tbody>
</table>

+ Based on proposed scale (see section 5.3).

^ Model is determined as being able to predict under-represented classes when recall and precision on under-represented classes derived from testing on unseen data >=0.4 and >=0.2 respectively.

~ In waist circumference change (20% threshold) almost all data points belong to N class and, therefore, it was of no value to conduct any further analysis of this dataset.

# Overall statistics across all class labels calculated as weighted average based on testing on unseen data (see section 5.2). M is the minimum number of instances per leaf; C is the confidence factor used for pruning.

### 7 Conclusions and Future Work

Recent research suggests that cardiovascular diseases remain the leading cause of premature death and disability in the majority of industrialised countries (Piperidou & Bliss 2008). In this study we used decision tree induction with random forest feature selection and undersampling for prediction of cardiovascular risk factors. We found that models built on balanced datasets using features selected on balanced datasets generally performed better than other models. Although applied techniques led to an improved classification performance, resultant models provided poor to fair performance. Moreover, PCA confirmed that there are no clearly separable groups of data points. This can be explained by a rather diverse population used in this study, a large number of missing values and noisy data. However, despite the low quality of prediction models, variable importance results are particularly accurate in terms of correlation with medical theory and practice.

It is recommended to explore alternative strategies for building data mining models, such as:

- Performing clustering on the dataset followed by classification on each cluster, as it could be likely that under-represented classes occur within the same cluster of patients;
- Applying random forest feature selection using mean decrease accuracy;
- Deploying alternative classification algorithms (such as support vector machines and association rule mining);
- Collecting more data and researching into alternative methods for imbalanced data problem, in an attempt to improve classification performance.

Moreover, since variable importance results were proved to be rather significant, it is recommended to attempt multivariate analysis in combination with random forest feature selection for prediction of the outcome of cardiac rehabilitation in future studies.

This research takes cardiac rehabilitation research to another level where patients are treated based on their risk factor profile. The results suggest a personalised approach to developing the exercise training program as opposed to generalised approach. It also provides maximum benefits to cardiac patients such as improved health-related quality of life, reduced number of hospital readmissions and...
decreased rate of mortality and morbidity. As a result, this research will help to reduce the economic burden on the health system caused by cardiovascular disease.

Acknowledgements
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References


