Using Multidimensional Mutual Information to Prioritize Mammographic Features for Breast Cancer Diagnosis

Y. Wu, PhD, D.J. Vanness, PhD, E.S. Burnside, MD, MPH

University of Wisconsin, Madison, WI

Abstract

The goal of this study was to demonstrate that information theory could be used to prioritize mammographic features to efficiently stratify the risk of breast cancer. We compared two approaches, Singledimensional Mutual Information (SMI), which ranks features based on mutual information of features with outcomes without considering dependency of other features, and Multidimensional Mutual Information (MMI), which ranks features by considering dependency. To evaluate these approaches, we calculated area under the ROC curve for Bayesian networks trained and tested on features ranked by each approach. We found that both approaches were able to stratify mammograms by risk, but MMI required fewer features (ten vs. thirteen). MMI-based rankings may have greater clinical utility; a smaller set of features allows radiologists to focus on those findings with the highest yield and in the future may help improve mammography workflow.

Introduction

Mammography is the most widely used imaging modality for breast cancer diagnosis. The efficacy of mammography depends on radiologists' interpretative skills and integration of mammographic features into accurate assessments. The Breast Imaging Reporting and Data System (BI-RADS) lexicon standardized the terminology used to describe mammographic features for estimating the risk of breast cancer and making management recommendations¹⁻³. However, BI-RADS does not make explicit recommendation as to which features should be prioritized in risk assessment and decision making ⁴. The absence of a priority recommendation presents an opportunity to develop feature ranking algorithms to aid radiologists in gaining the knowledge of these features and choosing the most informative variables for accurate and efficient diagnosis. Radiologists in a busy practice would likely benefit from understanding the highest yield (most predictive) features in order to focus their attention in the most accurate and efficient manner.

Mutual information analysis has been widely used to rank features by quantifying the information that each feature provides for estimating the outcomes of interest ^{5, 6}. Prior studies have explored mutual information to identify diagnostically important mammographic features⁷⁻⁹. However, these studies selected only the top-ranked features without considering dependency among features. The simple method of selecting the best individual features may fail to efficiently select the most informative group of mammographic features for breast cancer diagnosis due to the fact that the best two individual features are not always the two best ¹⁰⁻¹². In contrast, multidimensional mutual information analysis includes dependency in ranking for feature selection¹³⁻¹⁷. Investigators have used multidimensional mutual information analysis to rank features from a mixture of

mammographic features and some image processing features such as gray level or texture values extracted from mammograms ¹⁸. In this study, we aim to rank mammographic features exclusively for selecting the most informative features. We use mutual information analysis and Bayesian reasoning by considering dependency among features to inform decision makers which features would be most valuable in the diagnosis of breast cancer.

Materials and methods

The institutional review board of the University of Wisconsin Hospital and Clinics (UWHC) exempted this Health Insurance Portability and Accountability Act-compliant (HIPAA) compliant retrospective study from requiring informed consent.

Subjects

We collected data for consecutive mammography findings observed at UWHC between Oct 1, 2005 and Dec. 30, 2008. The database consisted of 9,986 mammographic findings for 6,440 patients. The mean age of the patient population was 53.43 years \pm 12.74 (standard deviation). Demographic risk factors (age, personal history of breast cancer, family history of breast cancer, use of hormone replacement therapy, and a personal history of breast surgery) and mammographic features were described according to BI-RADS lexicon, and were prospectively catalogued by using a structured reporting system (PenRad Technologies, Inc., Buffalo, MN). Demographic risk factors were recorded by technologists; mammographic features were entered by radiologists. Eight radiologists interpreted the mammograms. All of them have 7-30 years of experience interpreting mammography, and meet the standards of the Mammography Quality Standards Act (MQSA) as qualified physicians in interpreting mammograms. The outcomes of interpretation were checked against MQSA audit requirements as well as national benchmarks^{19, 20}.

Features and the outcome of interest

In this study, we ranked mammographic features in the most clinically relevant manner possible. Specifically, we included demographic risk factors, which were typically available in clinical practice, in this experiment to take into account their effects on the rankings of mammographic features. As a result, the set of feature variables in the experiment consisted of five demographic risk factors (age, personal history of breast cancer, family history of breast cancer, hormone replacement therapy, and the personal history of breast surgery) and 27 variables of mammographic features (Table 1). We also included breast composition in the experiment since it is an important feature variable that confers breast cancer risk²¹⁻²⁴. In the following context, we use mammographic features to stand for those 33 feature variables without differentiation between demographic risk factors and variables of mammographic features.

We matched mammography finding reports with the cancer registry at our institution's Comprehensive Cancer Center, which served as the reference standard. The cancer registry achieves high collection accuracy because the reporting of all cancers is mandated by state law and checked using nationally approved protocols ²⁵. We considered a finding "malignant" if it was matched with a registry report of ductal carcinoma in situ or any invasive carcinoma. All other findings shown to be benign with biopsy or without a registry match within 365 days after the mammogram were considered "benign". Our study used the finding's status (malignant or benign) as the outcome.

Table 1 Feature Variables Used in Our Study

Feature Variable	Instances	
Age	<46, 46-50, 51-55, 56-60, 61-65, >65	
Personal history of breast cancer	Yes, no	
Family history of breast cancer *	None, minor, major	
Surgery history of breast cancer	Yes, no	
Hormone replacement therapy	Yes, no	
Breast composition **	1, 2, 3, 4	
Mass shape	Oval, round, lobular, irregular, missing	
Mass stability	Decreasing, stable, increasing, missing	
Mass margin	Circumscribed, ill defined, microlobulated, speculated	
Mass density	Fat, low, equal, high, missing	
Mass size	None, small (<3 cm), large (>3 cm)	
Lymph node	Present, not present	
Asymmetric density	Present, not present	
Tubular density	Present, not present	
Skin retraction	Present, not present	
Nipple retraction	Present, not present	
Skin thickening	Present, not present	
Trabecular thickening	Present, not present	
Skin lesion	Present, not present	
Axillary adenopathy	Present, not present	
Architectural distortion	Present, not present	
Calcifications		
Popcorn	Present, not present	
Milk of calcium	Present, not present	
Rod-like	Present, not present	
Eggshell	Present, not present	
Dystrophic	Present, not present	
Lucent	Present, not present	
Dermal	Present, not present	
Round	Scattered, regional, clustered, segmental, linear ductal	
Punctate	Scattered, regional, clustered, segmental, linear ductal	
Amorphous	Scattered, regional, clustered, segmental, linear ductal	
Pleomorphic	Scattered, regional, clustered, segmental, linear ductal	
Fine linear	Scattered, regional, clustered, segmental, linear ductal	
*minon - non first dograd family mambar(a) with	a diagnosis of hypost concer major - one or more first degree	

*minor = non-first-degree family member(s) with a diagnosis of breast cancer, major = one or more first-degree family member(s) with a diagnosis of breast cancer.

**1 = predominantly fatty, 2 = scattered fibroglandular, 3 = heterogeneously dense, 4 = extremely dense.

Mutual information

Originating from Shannon's information theory ⁶, mutual information (MI) of a variable v_1 with respect to the other variable v_2 is defined as the amount by which the uncertainty of v_1 is decreased with the knowledge that v_2 provides. The initial uncertainty of v_1 is quantified by entropy $H(v_1)$. The average uncertainty of v_1 given knowledge of v_2 is conditional entropy $H(v_1|v_2)$. The difference between initial entropy and conditional entropy represents therefore MI of v_1 with respect to v_2 . MI is defined as follows:

$$MI(v_1; v_2) = H(v_1) - H(v_1|v_2) = \sum_{v_2} \sum_{v_1} p(v_1, v_2) \log \frac{p(v_1, v_2)}{p(v_1)p(v_2)}$$

where $p(v_1)$ and $p(v_2)$ are the marginal probability of v_1 and v_2 , and $p(v_1, v_2)$ is their joint probability.

In the following context, we use $MI(x_1; x_2)$ to stand for the information value that one mammographic feature x_1 provided for estimating the other mammographic feature x_2 . We use single-dimensional mutual information SMI(x; y) to denote the information that one mammographic feature x provided for estimating the outcome y. SMI does not take into account dependency among features.

We use multidimensional mutual information MMI(x; y) to denote the information that one mammographic feature *x* provides for estimating the outcome *y* when dependency with other mammographic features is considered. We assess MMI by an algorithm that **m**inimizes **R**edundancy among features while **M**aximizing **R**elevance to the outcome (mRMR)^{13-16, 26}. "Redundancy" is related to MI of features with each other, and "relevance" is defined as SMI of features with the outcome. Specifically, in this study, we use the following algorithm to rank most important mammographic features²⁶.

- 1) We calculate SMI associated with each feature as relevance.
- 2) We compute MI between any pair of features for quantifying redundancy.
- 3) We choose the feature with the highest SMI as the most important one.
- 4) We select subsequent important features sequentially, such that each feature simultaneously maximizes its SMI and minimizes MI between the feature of interest and already selected features. Specifically, we choose the next most important mammographic feature x_i , $i = 2, 3, 4, \dots$, that maximizes

$$SMI(x_i; y) - \sum_{j < i} \frac{SMI(x_j; y)}{H(x_j)} MI(x_i; x_j)$$

where H(x) represents the entropy of x. The feature x_j is one of important features selected ahead of x_i and y is the outcome. The computational complexity of this search method is $O(n^2)$.

Study design and statistical analysis

To calculate SMI of a feature with respect to the outcome, we first constructed a joint probability table of the feature and the outcome from our database. After we derived the probability of the outcome and the conditional probability of the outcome given the feature from the joint probability table, we calculated the corresponding entropy of the outcome and conditional entropy. We obtained SMI of each feature with respect to the outcome, and ranked all features according to SMI values.

To evaluate rankings according to SMI, we first defined feature sets by sequentially selecting the most informative features, one by one, in order of SMI values. Then, using 10-fold cross-validation, we trained and tested Bayesian networks (BN) using a tree augmented naïve Bayes algorithm on the set of sequentially selected features in Weka (Weka, version 3.6.4; University of Waikato, Hamilton, New Zealand)²⁷. We chose a BN as our prediction

method since it has a clear semantic interpretation of model parameters ²⁸. We constructed a receiver operating characteristic (ROC) curve based on estimated probabilities from the BN, and obtained the area under the ROC curve (AUC) as a measure of overall discriminating performance. We found the maximum value of AUC in this process. We compared AUC of different sets of features with the maximum AUC by using the DeLong method ²⁹, implemented in MATLAB software (MathWorks, Natick, MA). We used a P-value of .05 as the threshold for statistical significance testing to determine the difference between two AUC values. We also used "parsimony" to describe the performance of ranking approaches. We define parsimony here as the smallest number of the features needed to reach a performance level such that there is no significant difference of AUC as compared with the maximum AUC.

We then used a similar procedure to rank features using MMI approach. We first obtained relevance measure of each feature with respect to the outcome from SMI calculation. Then, we constructed joint probability tables for any pair of features from our database, and calculated MI values. We calculated MMI values for mammographic features by using mRMR algorithm and ranked features based on these MMI values.

Finally, using similar procedure of evaluating SMI rankings, we assessed the performance of MMI ranking approach. We first created feature sets with sequentially selected features, one by one, in order of MMI values and then trained BNs with those feature sets. After ROC curves were constructed with estimated probabilities from BNs, we calculated AUC values and implemented significance testing with the DeLong method. We also obtained parsimony of the MMI approach.

Results



Figure 1 AUC changes with the number of selected features. Solid curve with triangle points, SMI; Dashed curve with star points, MMI. Triangle points in solid ellipse, parsimony features for SMI; Star points in dashed ellipse, parsimony features for MMI.

Table 2 Ranking results based on SMI and MMI.

Feature Variable	SMI ranking	MMI ranking	
Mass margin		\bigcirc	
Mass shape	2	8	
Mass density	3	\bigcirc	
Personal history of breast cancer (PHx)	4	3	
Pleomorphic	5	4	
Age	6	\bigcirc	
Mass stability	0	\bigcirc	
Fine linear	8	6	
Mass size	0	33	
Amorphous	\bigcirc	13	
Architectural distortion		0	
Breast composition		12	
Hormone replacement therapy	13	10	
Family history of breast cancer	14	11	
Surgery history of breast cancer	15	32	
Punctuate	16	28	
Round	17	18	
Nipple retraction	18	14	
Dystrophic	19	17	
Skin thickening	20	24	
Skin lesion	21	15	
Axillary adenopathy	22	16	
Skin retraction	23	27	
Lymph node	24	26	
Milk of calcium	25	19	
Rod like	26	20	
Trabecular thickening	27	29	
Lucent	28	25	
Eggshell	29	21	
Dermal	30	22	
Asymmetric density	31	30	
Popcorn	32	31	
Tubular density	33	23	
* Circles around the ranking numbers indicate parsimony features.			

Both SMI and MMI could prioritize mammographic features. However, in terms of parsimony, MMI approach outperformed SMI. Specifically, when we calculated AUC values to evaluate SMI ranking results, we observed that AUC values increased as more features were included (solid curve in Figure 1). Parsimony was thirteen features for the SMI approach, which were needed to reach no significant difference of AUC as compared with the maximum AUC value (0.865 vs. 0.867, P-value = 0.432). For MMI ranking results, we observed that correspondent AUC values also increased as more features were included (dashed curve in Figure 1) while only ten features were needed to reach parsimony with no significant difference of AUC as compared with the maximum AUC value (0.866 vs. 0.871, P-value = 0.251).

Maximum AUC values differed between SMI and MMI approaches. The maximum AUC value for SMI was not significantly larger than the AUC value obtained from a BN trained on the full set of all 33 features (0.867 vs. 0.863, P-value = 0.318) while the maximum AUC value for MMI was significantly larger than the AUC value of the full set of features (0.871 vs. 0.863, P-value = 0.039).

The rankings of mammographic features were different for SMI and MMI approaches. When we ranked features based on SMI values, we observed that mass margin and mass shape were the two most informative features for differentiating malignant from benign findings. When we ranked features based on MMI values, we observed that mass margin and mass density were the two most informative features while mass shape became the eighth most informative feature (Table 2). The change of the rankings occurred because the dependency between mass margin and mass shape was substantively more than that between mass margin and mass density. MI between mass margin and mass shape was 0.4292 while MI between mass margin and mass density was only 0.1737.

Discussion

Mutual information approaches (SMI and MMI) in general have the capability of determining the most informative mammographic features for breast cancer diagnosis. We find that multidimensional mutual information addresses the issue of dependency of features and may have the potential to assist radiologists in prioritizing predictive features in order to select the most parsimonious set of mammographic features with the highest predictive ability. Offering accurate breast cancer diagnosis to the ever-increasing number of women in need presents a great challenge because it demands both high sensitivity and high specificity. To ensure diagnostic accuracy, radiologists strive to provide reliable observations and assessments of routinely used mammographic features from other imaging modalities such as ultrasound and MRI for breast cancer diagnosis ^{30, 31} since they presume that the information from mammographic features demonstrates inferior performance as compared to the most parsimonious subset. The results of performance improvement with the most parsimonious subset are in concert with the objective of feature selection³². In summary, our study provides a fundamentally different strategy to help improve diagnosis accuracy by employing MMI approach to find a subset of the most important features for breast cancer diagnosis.

In a screening mammography program, accuracy is a high priority and efficiency is an important second goal. Identifying the most important features may help improve the efficiency of mammogram interpretation directly since radiologists can assess only these important features if they have this knowledge of mammographic features. In BI-RADS lexicon, there are many features routinely used to estimate breast cancer risk. SMI analysis demonstrated that thirteen features were needed to reach no significant difference of AUC as compared with the maximum AUC value. Performance analysis based on MMI reduced the number of important features to ten. Our study suggests that, in clinical practice, it appears that radiologists in our practice may have been equally accurate in their interpretations if they focused on less than one-third of routinely used mammographic features for breast cancer diagnosis. Assessing additional variables beyond important features does not improve accuracy. This

suggestion of using a smaller set of important features for breast cancer diagnosis may help improve mammography workflow in the future.

Our results exhibit the importance of the dependency among features when we look for the most important features. Results of SMI analysis show that mass margin, mass shape and mass density are three most informative features in estimating the risk of breast cancer. However, in MMI analysis, we observe that mass margin is the most informative feature, mass density is the second most, and mass shape becomes the eighth most important feature (Table 2). This observation is in concert with clinical mammography interpretation; on mammography, a highly suspicious mass has an irregular shape with spiculated margins while a benign mass typically has a round shape with well-circumscribed margins. Hence, in MMI analysis, after mass margin is chosen at first, mass density instead of mass shape will be chosen as the second most important feature because mass density seems to contribute more "net" information than mass shape in estimating the risk of breast cancer. This observation suggests that in clinic mammography interpretation, radiologists should focus on the features having high mutual information with respect to other features.

Limitations and Future Work

There are several limitations to our study. First, our study focused on discussion of predictive accuracy associated with features but did not consider benefit and cost related to the decision. We plan to extend our study in this direction soon since cost-effectiveness analysis allows radiologists to compare the health gains that various decision of choosing the most important features can achieve. Second, our study used Bayesian networks to assess ranking results of mutual information analysis. A possible line of future research is to employ other prediction algorithms such as logistic regression, artificial neural network, or support vector machine for validating the validity of MMI rankings. Third, MMI addresses the issue of dependency among features but it does not guarantee the global optimization of feature selection. MMI belongs to the class of forward search methods in which one feature is selected at a time. At each step, each feature that is not already selected is tested for inclusion. It is difficult to search the whole feature space for these methods. However, although MMI is just an approximation method that obtains sub-optimal feature selection, it seems to be a practical way to achieve a high ranking accuracy with a low computation complexity. Finally, we generate the study findings based on the dataset from UWHC only. We plan to repeat our study on other datasets to ensure general validity of the study findings.

Conclusion

Our study demonstrates that SMI and MMI can be used to rank the relative importance of mammographic feature variables for breast cancer diagnosis. By considering dependency, MMI outperforms SMI in determining the smallest set of informative features with significantly more predictive performance than the entire feature set. In applications where addition of features incurs additional time or monetary cost, MMI may help reduce the cost of diagnostic testing. Moreover, MMI-based rankings may have greater clinical utility to the extent that a smaller set of features allows radiologists to focus attention sequentially on those findings with the highest yield.

Acknowledgements

This work was supported by the National Institutes of Health (grants R01CA127379, R01LM010921, and R01CA165229).

References

- 1. American College of Radiology. Breast Imaging Reporting and Data System (BI-RADS) atlas. Reston, Va.2003.
- Burnside ES, Sickles E, Bassett L, Rubin D, Lee C, Ikeda D, Mendelson E, Wilcox P, Butler P, D'Orsi C. The ACR BI-RADS experience: learning from history. J American College of Radiology. 2009;6(12):851-60.
- 3. D'Orsi C, Kopans D. Mammography interpretation: the BI-RADS method. American Family Physician. 1997;55:1548-50.
- 4. Liberman L, Abramson A, Squires F, Glassman J, Morris E, Dershaw D. The Breast Imaging Reporting and Data System: positive predictive value of mammographic features and final assessment categories. AJR Am J Roentgenol. 1998;171:35-40.
- 5. Benish W. Mutual information as an index of diagnostic test performance. Methods of Information in Medicine. 2003;42(3):260-4.
- 6. Shannon C, Weaver W. The mathematical theory of communication. Urbana, IL: University of Illinois Press; 1949.
- 7. Luo S, Cheng B. Diagnosing breast masses in digital mammography using feature selection and ensemble methods. Journal of Medical Systems. 2010.
- 8. Wu Y, Alagoz O, Ayvaci M, Munoz del Rio A, Vanness DV, Wood R, Burnside ES. A comprehensive methodology for determining the most informative mammographic features. J Digital Imaging. 2013.
- 9. Zhang Y, Tomuro N, Furst J, Raicu D. Using BI-RADS descriptors and ensemble learning for classifying masses in mammograms. Lecture Notes in Computer Science. 2010;5853:69-76.
- 10. Cover T, Thomas J. Elements of information theory. New York: Wiley; 1991.
- 11. Cover T. The best two independent measurements are not the two best. IEEE Trans System, Man, and Cybernetics. 1974;4:116-7.
- 12. Jain A, Duin R, Mao J. Statistical pattern recognition: A review. IEEE Trans Pattern Analysis and Machine Intelligence. 2000;22(1):4-37.
- 13. Balagani K, Phoha V. On the feature selection criterion based on an approximation of multimensional mutual information. IEEE Trans Pattern Analysis and Machine Intelligence. 2010;32(7):1342-3.
- 14. Battiti R. Using mutual information for selecting features in supervised neural net learning. IEEE Trans Neural Networks. 1994;5(4):537-50.
- 15. Ding C, Peng H, editors. Minimum redundancy feature selection from microarray gene expression data. Proc Second IEEE Computational Systems Bioinformatics; 2003.
- Peng H, Long F, Ding C. Feature selection based on mutual information: criteria of max-dependency, maxrelevance, and min-redundancy. IEEE Trans Pattern Analysis and Machine Intelligence. 2005;27(8):1226-38.
- 17. Yang H, Moody J, editors. Feature selection based on joint mutual information. Proc International ICSC Symposium on Advances in Intelligent Data Analysis; 1999.
- 18. Yoon S, Kim S. Mutual information-based SVM-RFE for diagnostic classification of digitized mammograms. Pattern Recognition Letters. 2009;30:1489-95.
- 19. Rosenberg R, Yankaskas B, Abraham L, Sickles E, Lehman C, Geller B, Carney P, Kerlikowske K, Buist D, Weaver D, Barlow W, Ballard-Barbash R. Performance benchmarks for screening mammography. Radiology. 2006;141(1):55-66.
- 20. Sickles E, Miglioretti D, Ballard-Barbash R, Geller B, Leung J, Rosenberg R, Smith-Bindman R, Yankaskas B. Performance benchmarks for diagnostic mammography. Radiology. 2005;235(3):775-90.
- 21. Boyd N, Martin L, Bronskill M, Yaffe M, Duric N, Minkin S. Breast tissue composition and susceptibility to breast cancer. J Natl Cancer Inst. 2010;102(16):1224-37.
- 22. Boyd N, Rommens J, Vogt K, Lee V, Hopper J, Yaffe M, Paterson A. Mammographic breast density as an intermediate phenotype for breast cancer. Lancet Oncol. 2005;6(10):798-808.
- 23. Martin L, Melnichouk O, Guo H, Chiarelli A, Hislop T, Yaffe M, Minkin S, Hopper J, Boyd N. Family history, mammographic density, and risk of breast cancer. Cancer Epidemiol Biomarkers Prev. 2010;19(2):456-63.

- 24. Wolfe J. Breast patterns as an index of risk for developing breast cancer. AJR Am J Roentgenol. 1976;126(6):1130-7.
- 25. Foote M. Wisconsin Cancer Reporting System: a population-based registry. Wisconsin Medical Journal. 1999;98(4):17-8.
- 26. Kwak N, Choi C. Input feature selection for classification problems. IEEE Trans Neural Networks. 2002;13(1):143-59.
- 27. Hall M, Frank E, Holmes G, Pfahringer B, Reutemann P, Witten I. The Weka data mining software: an update. SIGKDD Explorations. 2009;11(1).
- 28. Friedman N, Geiger D, Goldszmidt M. Bayesian network classifiers. Machine Learning. 1997;29:131-63.
- 29. DeLong E, DeLong D, Clarke-Pearson D. Comparing the areas under two or more correlated receiver operating characteristic curves: a nonparametric approach. Biometrics. 1988;44:837-45.
- 30. Jesneck JL, Lo JY, Baker JA. Breast mass lesions: computer-aided diagnosis models with mammographic and sonographic descriptors. Radiology. 2007;244(2):390-8.
- 31. Mahoney MC, Gatsonis C, Hanna L, DeMartini WB, Lehman C. Positive predictive value of BI-RADS MR imaging. Radiology. 2012;264(1):51-8.
- 32. Guyon I, Elisseeff A. An Introduction to variable and feature selection. J Machine Learning Research. 2003;3:1157-82.