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Inflammatory Markers as Predictors of Depression and Anxiety in Adolescents: Statistical Model Building with Component-Wise Gradient Boosting

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Abstract

Background—Immune system abnormalities have been repeatedly observed in several psychiatric disorders, including severe depression and anxiety. However, whether specific immune mediators play an early role in the etiopathogenesis of these disorders remains unknown.

Methods—In a longitudinal design, component-wise gradient boosting was used to build models of depression, assessed by the Mood-Feelings Questionnaire-Child (MFQC), and anxiety, assessed by the Screen for Child Anxiety Related Emotional Disorders (SCARED) in 254 adolescents from a large set of candidate predictors, including sex, race, 39 inflammatory proteins, and the interactions between those proteins and time. Each model was reduced via backward elimination to maximize parsimony and generalizability.

Results—Component-wise gradient boosting and model reduction found that female sex, growth-regulated oncogene (GRO), and transforming growth factor alpha (TGF-alpha) predicted depression, while female sex predicted anxiety.

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AUTHOR DISCLOSURE CONTRIBUTORS

Consuelo Walss-Bass conceived the study, performed the cytokine measures and wrote the first draft of the manuscript. Robert Suchting performed the primary statistical analyses, including the component-wise gradient boosting and model reduction, and authorship of the data analytic strategy and results sections.

Rene L. Olvera contributed to psychological assessments of adolescents.

Douglas E. Williamson provided plasma samples from adolescents and psychological assessments.

All authors have approved the final article.

Conflicts of interest:
none.

Limitations—Differential onset of puberty as well as a lack of control for menstrual cycle may also have been responsible for differences between males and females in the present study. In addition, investigation of all possible nonlinear relationships between the predictors and the outcomes was beyond the computational capacity and scope of the present research.

Conclusions—This study highlights the need for novel statistical modeling to identify reliable biological predictors of aberrant psychological behavior.

Keywords

inflammation; cytokines; adolescence; depression; anxiety; machine learning

INTRODUCTION

Inflammatory signaling molecules such as cytokines and chemokines play important roles in brain processes such as synaptic plasticity, neurogenesis, memory, and cognition. Therefore, a faulty immune signaling mechanism during brain development may have long term consequences that may lead to the onset of psychiatric disorders. Indeed, immune system dysregulation has been repeatedly reported in a variety of mental disorders, including major depressive disorder (MDD) and anxiety markers (Dowlati et al., 2010; Howren et al., 2009; Raison and Miller, 2011). However, most of these studies have been conducted with chronically ill adults, who have suffered from the disorder for many years. Therefore, it is not clear whether abnormalities found in patients precede the onset of illness, emerge during early illness development, or follow disease onset.

Although the etiology of MDD and anxiety are unknown, studies indicate they may have a neurodevelopmental basis, with initial symptoms emerging during childhood and early adolescence (Galecki and Talarowska, 2018; Kalin, 2017). It is therefore important to clearly understand the role that the immune system plays in regulation of behavior during these key developmental years. Blood circulating inflammatory molecules can cross the blood brain barrier and can therefore serve as markers of a high inflammatory state that could potentially affect brain function. A recent study of adolescents diagnosed with bipolar disorder and MDD found increased levels of peripheral inflammatory markers, as well as increased activation of NF κ B in peripheral blood mononuclear cells from patients compared to controls (Miklowitz et al., 2016). A large prospective study of children from a birth cohort found that serum levels of IL-6 at 9 years of age are associated with depressive and psychotic symptoms at 18 (Khandaker et al., 2014), and persistent depressive symptoms between 10 and 19 years of age (Khandaker et al., 2017). To our knowledge no previous study has comprehensively examined the relationship between a large panel of peripheral inflammatory markers and behavioral paradigms in adolescents who have not been diagnosed with a psychiatric disorder. We hypothesized that circulating inflammatory molecules could be promising biomarkers to monitor early behavioral alterations. By performing a 2 year longitudinal study of adolescents between the ages of 12 and 15 years at baseline and utilizing novel analytical strategies, we investigated the validity of peripheral levels of inflammatory markers in predicting development of anxiety and depression.

METHODS

Subjects

This study was approved by the University of Texas Health Science Center at San Antonio (UTHSCSA) and carried out in accordance with the Declaration of Helsinki. All participants provided written informed consent. Adolescents ages 12–15 at baseline were enrolled at the UTHSCSA Department of Psychiatry and assessed in two subsequent annual visits. Blood samples were collected at each time point, followed by centrifugation at 3,000 rpm for 10 min for isolation of plasma, which was aliquoted and stored at -80°C until analysis.

Behavioral Measures

Schedule for Affective Disorders and Schizophrenia for School Aged Children - Present and Lifetime Version (K-SADS -PL) (Kaufman et al., 1997)—The K-SADS-PL diagnostic interview was used to provide assessments of present episode and lifetime history of psychiatric illness according to DSM-IV criteria. Subjects were excluded if they had a diagnosis of any psychiatric disorder, or present behavioral episodes, or had prior history of significant neurological disorder, head trauma, mental retardation or recent substance abuse. The K-SADS-PL was administered by interviewing the parent(s) first, then interviewing the child alone, and finally achieving summary ratings which included all sources of information.

Mood-Feelings Questionnaire-Child (MFQC) (Angold et al., 1995)—The MFQC is a 32-item child and parent-report scale was used to assess depressive symptomatology. Each item is scored on a scale from 0 (not true) to 2 (true).

Screen for Child Anxiety Related Emotional Disorders (SCARED) (Birmaher et al., 1997)—The SCARED is a 41-item child and parent self-report instrument was used to assess DSM IV symptoms of panic, separation anxiety, social phobia, general anxiety disorders, and symptoms of school refusal. Each item is scored on a scale from 0 (not true/hardly ever true) to 2 (very true/often true).

Measurement of cytokine levels in plasma—Fifty microliters of plasma were used for the assessment of 39 cytokines and chemokines using Millipore bead-based flow immunoassays (Billerica, MA) in the Luminex FlexMap 3D system (Austin, TX), according to the manufacturer's instructions. The cytokines assessed were the following: EGF, eotaxin, FGF2, Flt3L, fractalkine, GCSF, GMCSF, GRO, IFN α 2, IFN γ , IL1 α , IL1 β , IL1RA, IL2, IL3, IL4, IL5, IL6, IL7, IL8, IL9, IL10, IL12p40, IL12p70, IL13, IL15, IL17, IP10, MCP1, MCP3, MDC, MIP1 α , MIP1 β , sCD40L, SIL-2R, TGF α , TNF α , TNF β , and VEGF. All samples were analyzed in duplicate. CV's for each analyte were under 20%. Interplate calibration was performed for each analyte by normalizing the average of each sample to the average of a reference standard included in each plate. Normalized Cytokine values were z-scored by subtracting the overall sample mean of each analyte from each sample value and then dividing by the standard deviation. Outliers in the present study were defined, identified, and handled as outliers following recommendations from literature (Aguinis et al., 2013). As the outliers here were likely accurate but not interesting to the present context

(these values are so extreme they are thought to represent a distinct subpopulation outside the scope of the present research), they were defined as influential model fit outliers. Extreme outliers may result from somatic processes other than psychopathology (e.g., infection). These individuals could potentially constitute a distinct subpopulation not represented by the indices of central tendency in this sample's dependent variables. Follow-up analyses revealed that models including these values demonstrated worse fit. Outliers were handled via deletion: z-scores outside the range of -3.5 to $+3.5$ (94 of 780 observations) were considered outliers and removed. Outliers removed from the data were more male ($n = 54$) than female ($n = 40$) with extreme maximum z-scores ($z > 9$) found across the predictors. Analyses were repeated using the full data for comparison (see supplementary material).

Data Analytic Strategy

Overview—The present study adopted a data-driven exploration of depression and anxiety in adolescents. This exploration utilized a data science approach to model building, including guided automation of pattern discovery using machine learning algorithms. Data science techniques have two primary goals: optimizing prediction and maximizing knowledge discovery; the present research emphasizes the latter. Results of such research bolster understanding of the nature of the relationships between variables, and may be viewed as hypothesis generating. The workflow of the present study used a two-step process to identify the strongest predictors of each outcome: (1) fit an optimized predictive model of each outcome using a boosting algorithm and (2) reducing that model via backward elimination. This two-step workflow has demonstrated utility in recent exploratory research to find the strongest predictors of time to lapse during a cigarette smoking quit attempt in a sample of rural smokers (Suchting et al., 2017).

Component-wise Gradient Boosting—We used the component-wise gradient boosting (CGB) algorithm as implemented in the mboost package in R, version 2.6-0 (Hothorn et al., 2016) to generate predictive models of depression and anxiety in adolescents. Detailed and accessible descriptions of CGB exist elsewhere (Bühlmann and Hothorn, 2007; Hofner et al., 2014); here we provide a brief overview. The algorithm was designed as an alternative formulation of boosting algorithms (Friedman, 2001, 2002), a technique from the machine learning literature that iteratively builds a strong predictive model from a collection (ensemble) of weak models via gradient descent. After an initialization step, the CGB algorithm constructs a series of models, each of which explains the variability that was not explained by prior models. Predictors in CGB models may take multiple functional forms including linear fixed and random effects as well as nonlinear (i.e., smoothing spline) effects. Selection of predictors in these various functional forms occurs in the course of the iterative procedure with resulting coefficients made more robust by penalization; such shrinkage techniques may stabilize effect estimates and reduce potential complications from multicollinearity (Hofner et al., 2014). While the current outcome is lognormal, the algorithm is equipped to utilize a variety of distributions. K-fold cross validation determines the number of iterations resulting in the optimized model. Mboost was chosen over other machine learning algorithms (e.g., elastic net, random forest) for its ability to account for

correlations between repeated observations by explicitly including random effects for participant and time.

Algorithm parameters were chosen by convention, such as shrinkage parameter $\nu = 0.1$ (Hofner et al., 2014), or 10-fold cross-validation to prevent overfitting (stopping parameter $mstop = 1919$ for depression and 2387 for anxiety). Each of the base-learners, including a global intercept term, were fit as linear components (as opposed to nonlinear components, i.e., splines), with the exception of two random components (participant ID and time).

Model Reduction—The final optimized model chosen via component-wise gradient boosting features regularized parameter estimates and inherent variable selection. This model may then be reduced to maximize parsimony (and therefore generalizability) by engaging in backwards elimination (James et al., 2013; Kuhn and Johnson, 2013). This technique was chosen for its ability to reduce the model attained via CGB, rather than building a new model, and for its ability to provide a model with a more attractive parameter-to-sample size ratio. Base-learners selected by the CGB algorithm were fit using the `lme()` function of the `nlme` R package (Pinheiro et al., 2016) for multilevel modeling in R to establish a baseline model fit for reduction and ensure inclusion of main effects for the interaction effects selected by the boosting procedure. Backward elimination was performed using the `StepAIC()` function of the `MASS` package in R (Venables and Ripley, 2002; Zhang, 2016). All analyses were performed in the R statistical computing environment (R Core Team, 2016).

RESULTS

Demographic Characteristics

This study included psychometric and blood measures from adolescents measured across three annual (roughly) time points. The sample size, average age, and frequencies of sex and race at each time point are described in Table 1.

Descriptive Statistics

Our statistical modeling included an exploration of 83 predictors (sex, race, time, 39 cytokines/chemokines, the interaction of each inflammatory marker with time, and random effects of participant id and time) to predict depression and anxiety across time. Participant age was used as a continuous measure of time in all analyses. The log forms of depression and anxiety were used as outcomes. Means and standard deviations are described in supplementary Table 1 (Table S1).

Models for Depression and Anxiety

After tuning, the component-wise gradient boosting algorithm derived regularized models of both depression and anxiety using the full set of base-learners. This model was then reduced via backward elimination using the `stepAIC()` function of the `MASS` R package (Venables and Ripley, 2002). The squared correlation between predicted and observed values was then calculated for each model by the squared correlation between predicted and observed values (model comparison). The squared correlation as well as Akaike information criteria (AIC, a

measure of model fit that accounts for model complexity i.e., the number of parameters in the model) values for the full baseline and reduced multilevel models suggest that the models provide comparable fit. Relevant statistics for the depression and anxiety models are included in Tables 2 and 3, including penalized coefficients for the selected base-learners from the boosted model, fixed effects from the full baseline and reduced models, and model fit statistics for comparison. Plots of predicted versus observed values of the final reduced models for depression and anxiety are shown in Supplemental Figures S1A and B, respectively. The reduced models found that female sex predicted higher levels of depression and anxiety. Transforming growth factor alpha (TGF-alpha) predicted higher levels of depression, while growth-regulated oncogene (GRO) predicted lower levels of depression (Table 2, Figure 1). No statistically reliable effects of inflammatory markers were found for the prediction of anxiety (Table 3).

DISCUSSION

There is significant evidence demonstrating elevated levels of peripheral cytokines in patients with depression and anxiety (Dantzer, 2006; Dantzer and Kelley, 2007; Garcia-Bueno et al., 2008; Raison et al., 2006; Young et al., 2014). In regards to depression, some studies suggest that pro-inflammatory cytokines may contribute to maladaptation to adverse life events that trigger the disorder (Rantala et al., 2017). However, the precise interpretation of the role of cytokines in development of depression and anxiety is limited by the fact that most studies have been conducted cross-sectionally in individuals who have been suffering from these disorders for a large number of years. In attempts to partially address this limitation in knowledge, we performed a comprehensive longitudinal evaluation of levels of a large panel of inflammatory molecules in adolescents who have not yet developed a psychiatric disorder. Utilizing a novel analytical strategy of component-wise gradient boosting to build predictive models of depression and anxiety we found that increased levels of TGF-alpha predicted higher levels of depression, while increased GRO predicted lower levels of depression (Table 2, Figure 1). TGF-alpha is a ligand for the epidermal growth factor receptor and is involved in neurogenesis in the CNS (Cooper and Isacson, 2004). Deficits in neurogenesis have been suggested to play a role in development of depression (Pascual-Brazo et al., 2014). As far as we know, TGF-alpha has not been previously reported to influence risk for depression, although other members of the epidermal growth factor family such as VEGF and TGF-beta have been implicated in depression and other psychiatric disorders (Galvez-Contreras et al., 2016; Sharma et al., 2016). TGF-alpha has been suggested as a biomarker for cocaine abuse (Maza-Quiroga et al., 2017). GRO (CXCL1), a member of the CXC family of chemokines, is a ligand for the CXCR2 receptor that plays a role in neuronal electrical activity, neurotransmitter release, and synaptic plasticity in the CNS (Semple et al., 2010). Interestingly, CXCR2 is thought to contribute to the trafficking of neuronal processes to form appropriate synapses during brain development (Luan et al., 2001). GRO brain levels are increased in an animal model of chronic stress (Girotti et al., 2011). This is of interest given the above mentioned hypothesis regarding the role of inflammatory molecules in response to stress in depression (Rantala et al., 2017).

We found that female sex predicted higher levels of depression and anxiety. This is in line with previous findings of a “female preponderance” in depression (Wang et al., 2016). In

regards to immunological factors, males and females are known to differ in their innate and adaptive immune responses, with adult females mounting stronger responses than males, which renders them more susceptible to inflammatory and autoimmune diseases (Klein and Flanagan, 2016). Whether this increased immune response also renders females more susceptible to depression and anxiety is an intriguing question that warrants further studies in light of our current findings. Importantly, sex hormones contribute to the differential immune response between sexes. In general, low estrogen concentrations promote production of inflammatory cytokines and cell-mediated immunity, while high estrogen concentrations reduce production of inflammatory cytokines and promote humoral immunity (Bouman et al., 2005; Straub, 2007). On the other hand, testosterone, found at high levels in post-pubertal men and women, generally suppresses immune cell activity (Roberts et al., 2001). Notably, menarchal status has been shown to be a strong predictor of depression and anxiety in girls (Patton et al., 1996). Given that levels of sex hormones are highly influenced by pubertal status, and given that our study was performed during adolescence, our findings of female sex predicting depression and anxiety may be due to differences in the onset of puberty which occurs between the ages of 11–14 in females, and between 13–16 in males (Parent et al., 2003). Unfortunately, the pubertal status of the participants was not measured as a part of this study, rendering it impossible to control for this important factor. In addition, we did not assess the menstrual phase of female subjects in this study. As levels of circulating cytokines are influenced by the menstrual cycle (Hatta et al., 2009; O'Brien et al., 2007), this factor may have influenced our results. An additional limitation of the present data lies in the decrease of participation following each subsequent time point. While we did not find reason for any systematic dropping out, the present sample may reflect a certain degree of convenience, and caution should be exercised in interpreting parameter estimates at higher age values. Additionally, as noted in the data analytic strategy, the portion of outliers removed from the analyses represented 12% of the available observations. While these values were removed based on a philosophical choice to investigate adolescents under normalized inflammatory processes, the removal of outliers represents loss of information. This study is limited in its ability to represent adolescents that are undergoing acute inflammation. The proportion of males to females was also higher in the set of removed outliers than in the sample represented by the analyses, potentially influencing the impact of sex on the presented models. Further longitudinal studies should be performed to validate our present results.

There are several other limitations to this study. First, the component-wise gradient boosting algorithm used here is capable of investigating nonlinear spline functions of the predictors and interactions between covariates; however, investigation of all possible nonlinear functions and interactions was beyond the computational capacity (and scope) of the present research. Further, the algorithm as implemented here was used to model the means of the outcome variables; future research should examine the utility of boosted quantile regression for these outcomes to provide predictive models at different percentiles of the outcome. It also bears note that the bootstrapped standard errors (and resulting confidence intervals) provided here were directed at resolving issues related to heteroscedasticity. The present findings are limited to the extent that the bootstrap fails to provide robust standard errors in this context.

In summary, the present study suggests that female sex is a strong predictor of depression and anxiety. Levels of TGF- α and GRO may be useful for prediction of manifestation of symptoms in subjects at risk for depression. These studies could lead to development of strategies for prevention or early treatment in susceptible populations.

Supplementary Material

Refer to Web version on PubMed Central for supplementary material.

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HIGHLIGHTS

- TGF-alpha is a potential novel biomarker in the development of adolescent depression.
- Machine learning provided optimized modeling of adolescent depression and anxiety.
- Female sex, growth-related oncogene (GRO), and transforming growth factor alpha (TGF-alpha) predicted adolescent depression.
- Female sex predicted adolescent anxiety.

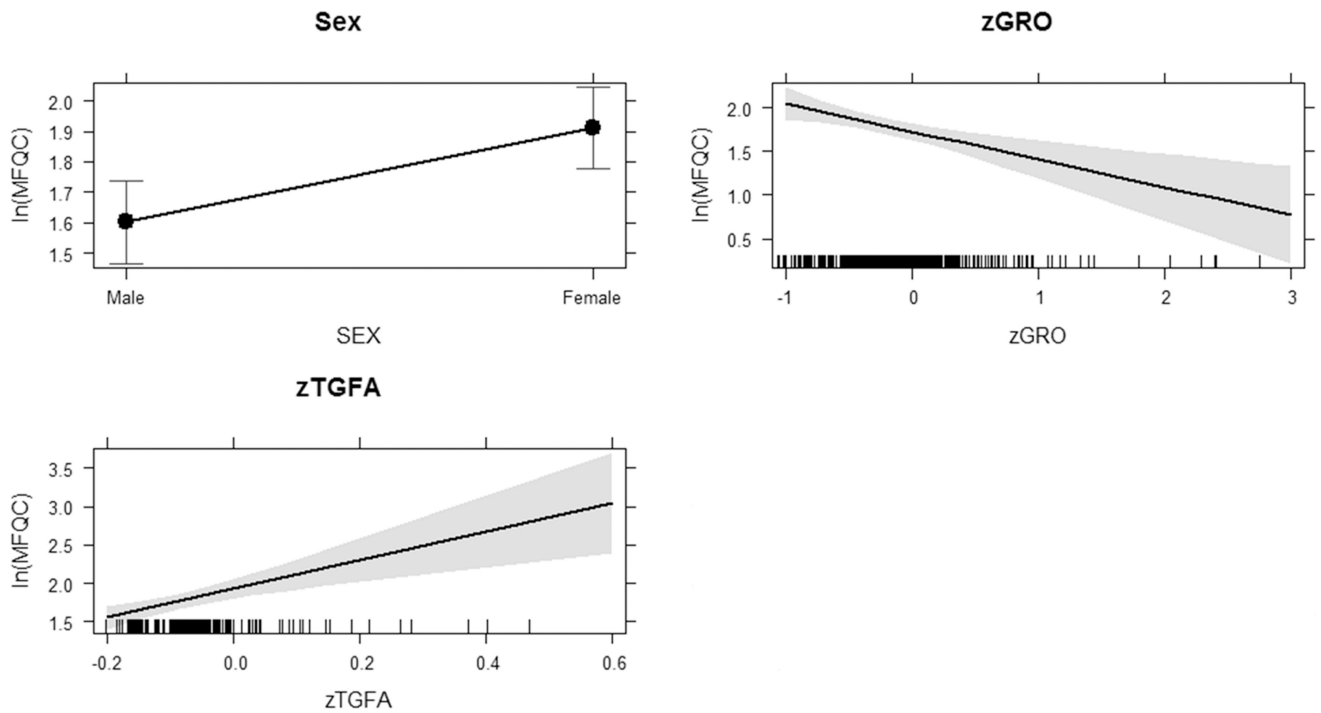


Figure 1. Statistically Reliable Effects for Depression

Plots show the relationships between sex, GRO, and TGFA with depression. Figure was generated using the `plot()` function of the `effects` library (Fox, 2003) in the R statistical computing environment. The y-axis for each plot shows the scale of the outcome variable ($\ln(\text{MFQC})$) and the x-axis describes the scale of the predictor variables: each category is described for the categorical variable (sex) and increasing quantities are described for the continuous variables (inflammatory markers).

Table 1

Demographic Characteristics by Time Point

Time	N	Mean Age (SD)	Male	Female	White	Hispanic	Other Race
1	254	13.37 (0.96)	118 (46%)	136 (54%)	147 (58%)	97 (38%)	10 (4%)
2	237	14.50 (0.95)	111 (47%)	126 (53%)	133 (56%)	91 (38%)	13 (5%)
3	195	15.51 (0.97)	97 (50%)	98 (50%)	109 (56%)	76(39%)	10 (5%)

Baseline= time 1, year 1 follow-up= time 2, year 2 follow-up=time 3.

Table 2

Depression – Boosting, Reduction, & Model Comparison

<i>Boosted Model - Selected Predictors and Coefficients</i>						
Predictor	Coefficient					
SEX (Female)	0.03					
zGRO	-0.14					
zIL127	0.02					
zSCD40	-0.01					
zTGFA	0.16					
zIL13:CTIME	-0.07					
zIL15:CTIME	-0.01					
<i>Full Baseline Model - Fixed Effects</i>						
Parameter	Estimate	SE	DF	t-value	p-value	
(Intercept)	1.72	0.08	364	21.53	<0.001	
CTIME	-0.02	0.04	364	-0.52	0.607	
SEX (Female)	0.30	0.10	311	3.12	0.002	
zGRO	-0.30	0.10	364	-3.14	0.002	
zIL127	0.16	0.10	364	1.66	0.099	
zSCD40	-0.06	0.11	364	-0.54	0.588	
zTGFA	1.81	0.52	364	3.45	0.001	
zIL13	0.00	0.18	364	-0.02	0.982	
zIL15	-0.29	0.15	364	-1.98	0.048	
CTIME:zIL13	-0.14	0.13	364	-1.07	0.286	
CTIME:zIL15	-0.20	0.15	364	-1.32	0.186	
<i>Reduced Model - Fixed Effects</i>						
Parameter	Estimate	Bootstrap SE	DF	Bootstrap 95% CI		
(Intercept)	1.72	0.088	367	1.526 1.871		
CTIME	-0.01	0.054	367	-0.108 0.105		
zIL127	0.15	0.115	367	-0.100 0.349		
zTGFA	1.87	0.634	367	0.595 3.082		
zGRO	-0.32	0.136	367	-0.563 -0.031		

<i>Boosted Model - Selected Predictors and Coefficients</i>						
SEX (Female)	0.31	0.104	311	0.154	0.563	
zIL15	-0.29	0.220	367	-0.725	0.136	
CTIME:zIL15	-0.25	0.187	367	-0.690	0.042	
<i>Model Comparison</i>						
Model	Pseudo-R ²	AIC	BIC	-LogLik		
Boosted	0.7430					
Full (NLME)	0.7443	1856.30	1924.26	-913.15		
Reduced	0.7467	1851.70	1906.07	-913.85		

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Table 3

Anxiety – Boosting, Reduction, & Model Comparison

<i>Boosted Model - Selected Predictors and Coefficients</i>						
Predictor	Coefficient					
SEX (Female)	0.06					
zSCD40	-0.05					
zIL13:CTIME	-0.02					
zIP10:CTIME	-0.01					
zTNFB:CTIME	-0.05					
<i>Full Baseline Model - Fixed Effects</i>						
Parameter	Estimate	SE	DF	t-value	p-value	
(Intercept)	2.20	0.06	365	34.56	< 0.001	
CTIME	-0.03	0.04	365	-0.95	0.345	
SEX (Female)	0.36	0.09	311	4.11	< 0.001	
zSCD40	-0.16	0.08	365	-1.95	0.052	
zIL13	0.12	0.15	365	0.78	0.433	
zIP10	0.02	0.05	365	0.44	0.664	
zTNFB	-0.07	0.12	365	-0.52	0.601	
CTIME:zIL13	-0.14	0.14	365	-1.03	0.306	
CTIME:zIP10	-0.08	0.05	365	-1.64	0.102	
CTIME:zTNFB	-0.11	0.12	365	-0.96	0.339	
<i>Reduced Model - Fixed Effects</i>						
Parameter	Estimate	Bootstrap SE	DF	Bootstrap 95% CI		
(Intercept)	2.21	0.076	367	2.071	2.367	
CTIME	-0.03	0.050	367	-0.108	0.089	
SEX (Female)	0.36	0.092	311	0.163	0.523	
zSCD40	-0.17	0.103	367	-0.354	0.050	
zIL13	0.07	0.221	367	-0.370	0.498	
zIP10	0.02	0.071	367	-0.141	0.138	
CTIME:zIL13	-0.23	0.214	367	-0.590	0.250	
CTIME:zIP10	-0.08	0.077	367	-0.237	0.063	

Boosted Model - Selected Predictors and Coefficients**Model Comparison**

Model	Pseudo-R ²	AIC	BIC	-LogLik
Boosted	0.7920			
Full (NLME)	0.7971	1587.49	1650.93	-779.75
Reduced	0.7982	1584.86	1639.23	-780.43

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